

LAMPIRAN

Lampiran 1.

Daftar Sampel Perusahaan Manufaktur Tahun 2014-2017

No	Kode	Nama Perusahaan
1	ADES	Akasha Wira International Tbk
2	AGII	PT Aneka gas Industri Tbk.
3	AISA	Tiga Pilar Sejahtera Food Tbk
4	AKPI	Argha Karya Prima Industry Tbk
5	ALDO	Alkindo Naratama Tbk
6	ALKA	Alaska Industrindo Tbk
7	AMFG	Asahimas Flat Glass Tbk
8	AMIN	Ateliers Mecaniques D'Indonesie Tbk
9	APLI	Asiaplast Industries Tbk
10	ARNA	Arwana Citra Mulia Tbk
11	ASII	Astra International Tbk
12	AUTO	Astra Auto Part Tbk
13	BATA	Sepatu Bata Tbk
14	BELL	PT. Trisula Textile Industries Tbk
15	BOLT	Garuda Metalindo Tbk
16	BRNA	Berlina Tbk
17	BTEK	PT Bumi Teknokultura Unggul Tbk
18	BTON	Beton Jaya Manunggal Tbk
19	BUDI	Budi Acid Jaya Tbk
20	CEKA	Wilmar Cahaya Indonesia Tbk
21	CPIN	Charoen Pokphand Indonesia Tbk
22	DLTA	Delta Djakarta Tbk
23	DPNS	Duta Pertiwi Nusantara
24	DVLA	Darya Varia Laboratoria Tbk
25	EKAD	Ekadharna International Tbk
26	ERTX	Eratex Djaya Tbk
27	FASW	Fajar Surya Wisesa Tbk
28	GDST	Gunawan Dianjaya Steel Tbk
29	GGRM	Gudang Garam Tbk
30	GJTL	Gajah Tunggal Tbk
31	HRTA	Hartadinata Abadi Tbk
32	ICBP	Indofood CBP Sukses Makmur Tbk
33	IGAR	Champion Pasific Indonesia Tbk
34	IMPC	Impack Pratama Industri Tbk
35	INAF	Indofarma (Persero) Tbk
36	INDF	Indofood Sukses Makmur Tbk
37	INDS	Indospring Tbk

No	Kode	Nama Perusahaan
38	INTP	PT Indocement Tunggal Prakarsa Tbk.
39	JPFA	Japfa Comfeed Indonesia Tbk
40	KAEF	Kimia Farma (Persero) Tbk
41	KBLI	KMI Wire and Cable Tbk
42	KBLM	Kabelindo Murni Tbk
43	KDSI	Kedawung Setia Industrial Tbk
44	KIAS	Keramika Indonesia Assosiasi Tbk
45	KICI	Kedaung Indag Can Tbk
46	KINO	Kino Indonesia Tbk
47	KLBF	Kalbe Farma Tbk
48	KMTR	Kirana Megatara Tbk
49	KRAH	Grand Kartech Tbk
50	LION	Lion Metal Works Tbk
51	LMPI	Langgeng Makmur Industry Tbk
52	LMSH	Lionmesh Prima Tbk
53	MAIN	Malindo Feedmill Tbk
54	MARK	PT. Mark Dynamics Indonesia Tbk
55	MBTO	Martina Berto Tbk
56	MDKI	Emdeki Utama Tbk
57	MERK	Merck Indonesia Tbk
58	MLIA	Mulia Industrindo Tbk
59	MRAT	Mustika Ratu Tbk
60	MYOR	Mayora Indah Tbk
61	NIPS	Nippres Tbk
62	PBID	Panca Budi Idaman Tbk
63	PICO	Pelangi Indah Canindo Tbk
64	PRAS	Prima Alloy Steel Universal Tbk
65	PSDN	Prasidha Aneka Niaga Tbk
66	PYFA	Pyridam Farma Tbk
67	RICY	Ricky Putra Globalindo Tbk
68	ROTI	Nippon Indosari Corporindo Tbk
69	SCCO	Supreme Cable Manufacturing And Commerce Tbk
70	SIDO	Industri Jamu & Farmasi Sido Muncul Tbk
71	SIPD	Siearad Produce Tbk
72	SKBM	Sekar Bumi Tbk
73	SKLT	Sekar Laut Tbk
74	SMBR	Semen Baturaja Persero Tbk
75	SMCB	PT Holcim Indonesia Tbk.
76	SMGR	PT Semen Indonesia (Persero) Tbk.
77	SMSM	Selamat Sempurna Tbk

No	Kode	Nama Perusahaan
78	SPMA	Suparma Tbk
79	SRSN	Indo Acitama Tbk
80	STAR	Star Petrochem Tbk
81	STTP	Siantar Top Tbk
82	TALF	Tunas Alfin Tbk
83	TCID	Mandom Indonesia Tbk
84	TOTO	Surya Toto Indonesia Tbk
85	TRIS	Trisula International Tbk
86	TRST	Trias Sentosa Tbk
87	TSPC	Tempo Scan Pacific Tbk
88	ULTJ	Ultra Jaya Milk Industry Tb
89	UNIT	Nusantara Inti Corpora Tbk
90	WIIM	Wismilak Inti Makmur Tbk
91	VOKS	Voksel Electric Tbk
92	WOOD	Intergra Indocabinet Tbk
93	WTON	Wijaya Karya Beton Tbk.

Lampiran 2.

Data Keuangan Perusahaan

No	Perusahaan	Tahun	PBV	ROE	SIZE	KI	DER
1	ADES	2014	2.776389	0.106358	26.947557	0.919393	0.715624
2	ADES	2016	1.534639	0.145559	27.366377	0.915239	0.996626
3	ADES	2017	1.234149	0.090404	27.456949	0.915239	0.986322
4	AGII	2016	0.977478	0.023285	29.397073	0.655401	1.085513
5	AGII	2017	0.552509	0.029064	29.487873	0.655401	0.884930
6	AISA	2014	0.611974	0.105387	29.628689	0.729159	1.053844
7	AISA	2015	0.981749	0.094217	29.834998	0.630187	1.284142
8	AISA	2016	1.468009	0.168659	29.856135	0.630410	1.170185
9	AKPI	2014	0.544869	0.033490	28.431696	0.586394	1.149974
10	AKPI	2015	0.537214	0.024960	28.689902	0.586394	1.603135
11	AKPI	2016	0.233953	0.020029	28.592633	0.586394	0.571837
12	AKPI	2017	0.437595	0.011835	28.640921	0.700259	1.436797
13	ALDO	2014	2.535712	0.132108	26.600483	0.584056	1.238165
14	ALDO	2015	2.365017	0.140872	26.625926	0.584056	1.141303
15	ALDO	2016	1.642707	0.125590	26.740229	0.584056	1.042585
16	ALDO	2017	1.438392	0.123069	26.935274	0.584056	1.173723
17	ALKA	2016	2.326283	0.008447	25.640461	0.908297	1.235826
18	AMFG	2014	1.097046	0.144015	28.996702	0.847275	0.230402
19	AMFG	2015	0.665695	0.079935	29.082699	0.848197	0.206088
20	AMFG	2016	0.807887	0.072360	29.336658	0.848197	0.529449
21	AMFG	2017	0.417187	0.006153	29.466449	0.848292	0.433794
22	AMIN	2016	2.319806	0.147131	26.016443	0.567778	0.559822
23	AMIN	2017	2.854006	0.213072	26.254488	0.567778	0.667825
24	APLI	2014	0.444849	0.035246	26.333201	0.534203	0.175262
25	APLI	2015	0.440059	0.008369	26.455378	0.534203	0.392936
26	APLI	2016	0.681538	0.101863	26.474150	0.534203	0.275728
27	ARNA	2014	7.001569	0.286826	27.861478	0.504654	0.380326
28	ARNA	2015	4.102603	0.079588	27.989240	0.480880	0.599121
29	ARNA	2016	4.026571	0.096379	28.064890	0.480880	0.627714
30	ARNA	2017	2.439061	0.118694	28.101866	0.139775	0.555612
31	ASII	2014	2.498175	0.183879	33.094976	0.501148	0.961612
32	ASII	2015	1.919668	0.123391	33.134053	0.501148	0.939692
33	ASII	2016	2.394475	0.130816	33.198812	0.501148	0.871650
34	ASII	2017	2.149400	0.148181	33.320184	0.501148	0.891178
35	AUTO	2014	1.997017	0.094352	30.297196	0.800000	0.416746
36	AUTO	2015	0.760253	0.031814	30.294012	0.800000	0.413636
37	AUTO	2016	0.937731	0.045880	30.312883	0.800000	0.386817

No	Perusahaan	Tahun	PBV	ROE	SIZE	KI	DER
38	AUTO	2017	0.922816	0.016982	29.712375	0.800000	0.573499
39	BATA	2014	3.347583	0.164947	27.375988	0.871504	0.805786
40	BATA	2015	7.958885	0.236700	27.401932	0.871087	1.453356
41	BATA	2016	1.843292	0.075799	27.413789	0.871087	0.444378
42	BATA	2017	1.279111	0.092618	27.475175	0.871045	0.477090
43	BELL	2017	1.264118	0.062068	26.867377	0.793103	0.934434
44	BOLT	2015	3.682674	0.128437	27.546135	0.576000	0.207866
45	BOLT	2016	2.316911	0.133219	27.567167	0.576000	0.152048
46	BOLT	2017	3.203370	0.129358	27.803964	0.576000	0.649559
47	BRNA	2016	1.047326	0.012316	28.367561	0.545651	1.031108
48	BTEK	2015	4.534435	0.000621	26.928612	0.181327	0.948993
49	BTON	2014	0.662847	0.052034	25.883229	0.818247	0.187652
50	BTON	2015	0.525133	0.042412	25.933387	0.818247	0.228105
51	BTON	2017	0.526129	0.073532	25.935489	0.019636	0.186646
52	BUDI	2014	0.482537	0.031354	28.538062	0.526822	1.720297
53	BUDI	2015	0.233645	0.019065	28.814573	0.549541	1.954942
54	BUDI	2016	0.335982	0.033154	28.706640	0.500682	1.516611
55	BUDI	2017	0.353985	0.038245	28.709246	0.311180	1.460413
56	CEKA	2014	0.830154	0.076274	24.494226	0.920119	1.388889
57	CEKA	2015	0.627643	0.166511	28.026992	0.920119	1.321990
58	CEKA	2016	0.904642	0.281216	27.985869	0.920119	0.605960
59	CEKA	2017	0.849958	0.118954	27.962220	0.920119	0.542158
60	CPIN	2014	5.664151	0.159609	30.668971	0.555335	0.906414
61	CPIN	2015	3.394105	0.145891	30.837213	0.555335	0.965136
62	CPIN	2016	3.579074	0.157192	30.817580	0.555335	0.709725
63	CPIN	2017	3.341666	0.159002	30.830616	0.555335	0.561668
64	DLTA	2014	8.169207	0.376826	27.622936	0.816711	0.297556
65	DLTA	2015	4.900332	0.226036	27.668627	0.816711	0.222099
66	DLTA	2016	3.954364	0.251398	27.811505	0.816711	0.183156
67	DLTA	2017	3.210623	0.244419	27.924319	0.816711	0.171405
68	DPNS	2014	0.495119	0.061503	26.317521	0.596400	0.138912
69	DPNS	2015	0.531079	0.040859	26.338156	0.598665	0.137537
70	DPNS	2016	0.503114	0.038020	26.414063	0.598665	0.124837
71	DPNS	2017	0.432712	0.022265	26.454959	0.598665	0.151794
72	DVLA	2014	1.966685	0.084089	27.843102	0.926608	0.284504
73	DVLA	2015	1.495608	0.110829	27.950404	0.926608	0.413717
74	DVLA	2016	1.820709	0.140873	28.057181	0.926608	0.418483
75	DVLA	2017	0.196650	0.014535	28.126258	0.926608	0.046993
76	EKAD	2014	1.317241	0.149181	26.742707	0.754464	0.505673
77	EKAD	2015	0.957353	0.161118	26.688621	0.754464	0.334737

No	Perusahaan	Tahun	PBV	ROE	SIZE	KI	DER
78	EKAD	2016	0.696409	0.153184	27.277924	0.754464	0.186660
79	EKAD	2017	0.732703	0.114957	27.403829	0.768076	0.202092
80	ERTX	2014	6.169247	0.000712	27.377312	0.544167	0.582946
81	FASW	2016	3.216568	0.246328	29.780831	0.857705	1.717550
82	FASW	2017	4.069132	0.181208	29.868523	0.862129	1.849449
83	GDST	2016	1.113537	0.038101	27.860234	0.106856	0.511327
84	GDST	2017	0.795477	0.012167	27.883300	0.106856	0.522520
85	GGRM	2014	3.514795	0.162368	31.695260	0.755469	0.752117
86	GGRM	2015	2.784285	0.169776	31.782146	0.755469	0.670847
87	GGRM	2016	3.107586	0.168654	31.773388	0.755469	0.591125
88	GGRM	2017	3.821937	0.183830	31.832124	0.755469	0.582451
89	GJTL	2014	0.829951	0.045104	30.406287	0.494999	1.681283
90	HRTA	2017	0.448563	0.110687	27.980584	0.730149	0.423407
91	ICBP	2014	5.237515	0.176503	30.846299	0.805501	0.676773
92	ICBP	2015	4.794809	0.178383	30.910451	0.805501	0.620844
93	ICBP	2016	5.405211	0.196278	30.994930	0.805329	0.562198
94	ICBP	2017	5.106736	0.174332	31.084796	0.805329	0.555747
95	IGAR	2014	1.162433	0.208383	26.580898	0.848188	0.328120
96	IGAR	2015	0.701446	0.165611	26.673742	0.848188	0.236651
97	IGAR	2016	1.352636	0.185434	26.808825	0.848188	0.175831
98	IGAR	2017	0.831533	0.163768	26.963586	0.848188	0.160824
99	IMPC	2014	2.502773	0.294229	28.183014	0.673711	0.763262
100	IMPC	2015	4.076096	0.118298	28.146973	0.673711	0.527271
101	IMPC	2016	0.404223	0.102659	28.453455	0.673711	0.857007
102	IMPC	2017	0.408722	0.070832	28.461613	0.893151	0.780171
103	INAF	2014	1.858629	0.001968	27.852838	0.806642	1.108819
104	INAF	2015	0.878470	0.011077	28.058710	0.806642	1.587625
105	INDF	2014	1.471609	0.129847	32.084658	0.500671	1.110153
106	INDF	2015	1.053734	0.086024	32.150977	0.500671	1.036847
107	INDF	2016	1.583583	0.119862	32.039866	0.500671	0.870092
108	INDF	2017	1.431896	0.110039	32.107670	0.500671	0.880788
109	INDS	2014	0.574298	0.069822	28.456365	0.881083	0.248506
110	INDS	2015	0.119689	0.001008	28.568654	0.881083	0.330837
111	INDS	2016	0.257034	0.023963	28.538179	0.881083	0.197870
112	INDS	2017	0.385522	0.052983	28.520811	0.881083	0.135116
113	INTP	2014	3.713195	0.212792	30.994343	0.640334	0.165431
114	INTP	2015	3.429664	0.182547	30.950226	0.640334	0.158067
115	INTP	2016	2.168852	0.148069	31.037225	0.510014	0.153484
116	INTP	2017	3.290494	0.075736	30.993605	0.510014	0.175398
117	JPFA	2014	1.914463	0.072750	30.386618	0.575084	1.973621

No	Perusahaan	Tahun	PBV	ROE	SIZE	KI	DER
118	JPFA	2015	1.107983	0.085845	30.473571	0.578394	1.808565
119	JPFA	2016	1.771298	0.231689	30.588585	0.629772	1.053889
120	JPFA	2017	1.514316	0.113092	30.679767	0.629772	1.152886
121	KAEF	2014	4.727622	0.149811	28.718971	0.900252	0.672276
122	KAEF	2015	2.594913	0.135854	28.805428	0.900252	0.737946
123	KAEF	2016	6.724245	0.119573	29.159805	0.900252	1.030707
124	KAEF	2017	5.829224	0.128943	29.438678	0.900252	1.369718
125	KBLI	2014	0.592083	0.074493	27.921712	0.583801	0.421570
126	KBLI	2015	0.464161	0.112298	28.070437	0.585200	0.510470
127	KBLI	2016	0.837023	0.253029	28.257720	0.575200	0.416300
128	KBLI	2017	0.955414	0.200909	28.734210	0.550661	0.686731
129	KBLM	2014	0.598027	0.071046	27.196689	0.740973	1.231223
130	KBLM	2015	0.498659	0.043040	27.206963	0.763029	1.207218
131	KBLM	2016	0.838283	0.066255	27.183313	0.761732	0.993079
132	KBLM	2017	0.399076	0.055589	27.842253	0.753124	0.560721
133	KDSI	2014	0.396255	0.122805	27.582017	0.756762	1.493631
134	KDSI	2016	0.337673	0.112266	27.764041	0.756762	1.721095
135	KDSI	2017	0.458768	0.142038	27.914915	0.784422	1.735703
136	KIAS	2014	1.036745	0.043575	28.486518	0.982414	0.111369
137	KICI	2014	0.470055	0.059780	25.295352	0.830605	0.229609
138	KICI	2016	0.372094	0.004077	25.663544	0.830605	0.570717
139	KICI	2017	0.515812	0.086853	25.730027	0.750197	0.633033
140	KINO	2015	3.087709	0.148051	28.797677	0.798855	0.807487
141	KINO	2016	2.217424	0.092778	28.820237	0.798855	0.682573
142	KINO	2017	1.473635	0.053376	28.805852	0.802139	0.575341
143	KLBF	2014	8.737630	0.216053	30.150734	0.567135	0.011174
144	KLBF	2015	5.784662	0.192372	30.248155	0.566868	0.257856
145	KLBF	2016	5.697744	0.188616	30.354026	0.565091	0.221614
146	KLBF	2017	5.701654	0.176569	30.441402	0.567765	0.195926
147	KMTR	2017	0.336073	0.267116	28.899898	0.980017	1.245100
148	KRAH	2014	4.214060	0.170006	26.895481	0.831495	1.567233
149	LION	2014	1.089576	0.110369	27.120367	0.576976	0.351647
150	LION	2015	1.200884	0.101183	27.183687	0.576976	0.406176
151	LION	2016	1.160570	0.089981	27.253871	0.576976	0.457307
152	LION	2017	0.879762	0.020524	27.248205	0.576976	0.507688
153	LMPI	2014	0.442187	0.004286	27.418932	0.775334	1.026635
154	LMPI	2015	0.284046	0.009890	27.399207	0.775334	0.976745
155	LMPI	2016	0.333560	0.016986	27.420750	0.775334	0.985351
156	LMSH	2014	0.053402	0.063847	25.664305	0.322156	0.206676
157	LMSH	2015	0.490922	0.017293	25.619483	0.322156	0.189800

No	Perusahaan	Tahun	PBV	ROE	SIZE	KI	DER
158	LMSH	2016	0.482797	0.053299	25.815961	0.322156	0.387940
159	LMSH	2017	0.473994	0.100038	25.805685	0.322156	0.243334
160	LPIN	2017	0.599046	0.826308	26.386631	0.098044	0.158362
161	MAIN	2016	1.583813	0.157942	28.997053	0.572705	1.133118
162	MAIN	2017	0.973854	0.028627	29.035216	0.572705	1.393815
163	MARK	2017	7.288252	0.282044	26.150854	0.788221	0.364147
164	MBTO	2014	0.471626	0.006446	27.151990	0.677503	0.365034
165	MBTO	2016	0.448941	0.019989	27.288473	0.677503	0.610152
166	MDKI	2017	0.658938	0.061772	27.488825	0.746621	0.137696
167	MERK	2014	6.472926	0.327750	27.297783	0.866507	0.294223
168	MERK	2015	6.409551	0.301019	27.187304	0.043325	0.354991
169	MERK	2016	7.073614	0.264030	27.335219	0.866507	0.276763
170	MERK	2017	6.187469	0.235080	27.464974	0.866507	0.376267
171	MLIA	2017	0.439101	0.026740	29.277116	0.672476	1.930853
172	MRAT	2014	0.390160	0.019201	26.935444	0.802218	0.299110
173	MRAT	2015	0.236122	0.002774	26.932037	0.802218	0.318450
174	MYOR	2014	4.584672	0.100520	29.962301	0.329318	1.518395
175	MYOR	2015	5.251290	0.240686	30.059597	0.329318	1.183618
176	MYOR	2016	5.870480	0.221647	30.189985	0.590708	1.062553
177	MYOR	2017	6.141208	0.221767	30.333446	0.590708	1.028168
178	NIPS	2014	1.257187	0.087056	27.819038	0.629083	1.095618
179	NIPS	2015	1.037489	0.050363	28.067804	0.629083	1.541401
180	NIPS	2016	0.687065	0.077955	28.206486	0.595925	1.110131
181	NIPS	2017	0.929682	0.050154	28.271802	0.503653	1.157971
182	PBID	2017	1.242978	0.174916	28.231880	0.746667	0.381669
183	PICO	2014	0.393507	0.069898	27.163617	0.940115	1.711481
184	PICO	2015	0.294434	0.060607	27.129796	0.940115	1.451681
185	PICO	2016	0.474638	0.051735	27.182492	0.940115	1.402046
186	PICO	2017	0.463343	0.060155	27.302849	0.940115	1.575191
187	PRAS	2014	0.208528	0.016536	27.883201	0.540685	0.876330
188	PRAS	2015	0.121614	0.008934	28.057427	0.540685	1.125754
189	PSDN	2017	1.230912	0.107353	27.261377	0.735783	1.307224
190	PYFA	2014	0.748101	0.027524	25.875034	0.538461	0.788924
191	PYFA	2015	0.592054	0.030498	25.798137	0.538461	0.580204
192	PYFA	2016	1.014285	0.048776	25.841636	0.538461	0.583402
193	PYFA	2017	0.899534	0.065476	25.795711	0.538461	0.465826
194	RICY	2014	0.281744	0.038130	27.788668	0.480410	1.954110
195	RICY	2015	0.255032	0.033658	27.811836	0.480410	1.994893
196	ROTI	2014	7.301770	0.196410	28.393178	0.707638	1.231897
197	ROTI	2015	5.387454	0.227624	28.626612	0.707500	1.277025

No	Perusahaan	Tahun	PBV	ROE	SIZE	KI	DER
198	ROTI	2016	5.613495	0.193919	28.702482	0.693809	1.023661
199	ROTI	2017	2.796978	0.054382	29.148250	0.702826	0.616809
200	SCCO	2014	0.997129	0.168984	28.135431	0.672601	1.033426
201	SCCO	2015	0.830266	0.172515	28.203776	0.711515	0.922415
202	SCCO	2016	1.225495	0.279079	28.527083	0.711515	1.007452
203	SCCO	2017	0.678188	0.098866	29.020870	0.711515	0.471375
204	SIDO	2016	2.828254	0.000408	26.801378	0.014068	0.063471
205	SIPD	2014	3.867338	0.001604	28.660967	0.414450	1.176302
206	SIPD	2016	0.796784	0.011418	28.573841	0.842200	1.246362
207	SKBM	2014	2.857524	0.280319	27.199521	0.701134	1.043140
208	SKBM	2015	2.572084	0.116687	27.362467	0.691756	1.221773
209	SKBM	2016	1.627028	0.061200	27.632677	0.693140	1.719018
210	SKBM	2017	1.206066	0.025293	28.115314	0.766567	0.586169
211	SKLT	2014	1.351142	0.107459	26.527120	0.835502	1.161955
212	SKLT	2015	1.680914	0.131980	26.655803	0.835502	1.480263
213	SKLT	2016	0.718376	0.069715	27.065810	0.835502	0.918749
214	SKLT	2017	2.470381	0.074685	27.178911	0.840569	1.068748
215	SMBR	2014	1.379394	0.120834	28.704781	0.762375	0.076958
216	SMBR	2015	0.970642	0.120087	28.815404	0.762375	0.108266
217	SMBR	2016	8.795019	0.083022	29.105527	0.762375	0.399941
218	SMCB	2014	1.911658	0.076367	30.475660	0.806433	0.963255
219	SMCB	2015	0.902333	0.020725	30.482973	0.806433	1.049924
220	SMGR	2014	3.843248	0.222921	31.166594	0.000510	0.372452
221	SMGR	2015	2.464190	0.164917	31.272629	0.000510	0.390379
222	SMGR	2016	1.779976	0.148328	31.420354	0.000510	0.446534
223	SMGR	2017	1.929168	0.067119	31.522096	0.000510	0.608575
224	SMSM	2014	5.962859	0.366605	28.190291	0.581256	0.525409
225	SMSM	2015	4.758086	0.320297	28.428577	0.581256	0.541476
226	SMSM	2016	3.571712	0.317832	28.444056	0.581256	0.427001
227	SMSM	2017	3.953178	0.303792	28.524387	0.581256	0.336485
228	SPMA	2014	0.365316	0.060406	28.369121	0.742069	1.599996
229	SPMA	2016	0.380140	0.075118	28.400598	0.756541	0.970486
230	SPMA	2017	0.382435	0.078724	28.408354	0.834571	0.836143
231	SRSN	2014	0.915349	0.043962	26.861742	0.779804	0.409050
232	SRSN	2015	0.885086	0.045592	27.076023	0.779804	0.688055
233	SRSN	2016	0.748656	0.027499	27.298550	0.680042	0.783717
234	SRSN	2017	0.724418	0.042595	27.204424	0.327940	0.570920
235	STAR	2014	0.489623	0.000712	27.377312	0.544167	0.582946
236	STAR	2015	0.490120	0.000627	27.314968	0.481859	0.488781
237	STAR	2016	0.548542	0.000944	27.260229	0.481859	0.408471

No	Perusahaan	Tahun	PBV	ROE	SIZE	KI	DER
238	STAR	2017	0.969238	0.001213	27.144408	0.407797	0.253778
239	STTP	2014	4.614516	0.151011	28.161769	0.567634	1.079522
240	STTP	2015	3.915160	0.184084	28.283121	0.567634	0.902805
241	STTP	2016	3.576257	0.149059	28.479637	0.567634	0.999476
242	STTP	2017	4.124578	0.156000	28.482211	0.567634	0.691565
243	TALF	2014	2.155011	0.176537	26.790611	0.991965	0.321366
244	TALF	2015	1.545891	0.096281	26.796795	0.994134	0.239885
245	TALF	2016	0.756013	0.040082	27.505087	0.993840	0.172601
246	TALF	2017	0.738400	0.028017	27.548987	0.994297	0.202406
247	TCID	2014	2.745369	0.135811	28.247954	0.737739	0.443887
248	TCID	2015	1.934606	0.317502	28.364397	0.737739	0.214142
249	TCID	2016	1.409484	0.090883	28.412683	0.737739	0.225410
250	TCID	2017	1.936739	0.096391	28.490448	0.738205	0.270932
251	TOTO	2014	3.198616	0.238634	28.337720	0.962097	0.646606
252	TOTO	2015	4.808712	0.191236	28.522831	0.930316	0.635582
253	TOTO	2016	0.337256	0.104054	28.579369	0.923613	0.693998
254	TOTO	2017	0.248588	0.164681	28.670057	0.923613	0.668736
255	TRIS	2014	1.200540	0.116132	26.984568	0.670650	0.692675
256	TRIS	2015	0.952692	0.113753	27.076499	0.669570	0.744630
257	TRIS	2016	1.013477	0.072738	27.184267	0.669516	0.845502
258	TRIS	2017	0.905751	0.039859	27.023994	0.668202	0.529815
259	TRST	2014	0.605759	0.017079	28.813143	0.597165	0.851432
260	TRST	2015	2.511088	0.012936	28.842176	0.566894	0.715634
261	TRST	2016	2.862704	0.017489	28.822090	0.566894	0.702894
262	TRST	2017	2.558452	0.019336	28.834866	0.577695	0.687061
263	TSPC	2014	3.119904	0.141395	29.352489	0.775248	0.353406
264	TSPC	2015	1.815712	0.122020	29.469144	0.781630	0.449049
265	TSPC	2016	1.912509	0.117683	29.515938	0.784187	0.420802
266	TSPC	2017	1.593858	0.109669	29.637206	0.789246	0.462985
267	ULTJ	2014	4.743628	0.124967	28.701605	0.370917	0.287840
268	ULTJ	2015	4.073152	0.186988	28.895147	0.370917	0.265412
269	ULTJ	2016	3.783039	0.203433	29.075396	0.370917	0.214937
270	ULTJ	2017	0.888732	0.169095	29.277165	0.368596	0.232417
271	UNIT	2014	1.154803	0.001460	26.811692	0.547895	0.823798
272	UNIT	2015	0.080361	0.001582	26.855664	0.547895	0.891580
273	UNIT	2016	0.111269	0.003527	26.793803	0.547895	0.774076
274	UNIT	2017	0.070115	0.004331	26.778608	0.293987	0.738512
275	VOKS	2016	1.819899	0.239216	28.142772	0.630928	1.493425
276	VOKS	2017	0.318514	0.204152	28.377788	0.637672	1.591953
277	WIIM	2014	1.536028	0.131439	27.918384	0.224784	0.560005

No	Perusahaan	Tahun	PBV	ROE	SIZE	KI	DER
278	WIIM	2015	0.956805	0.138900	27.925704	0.224784	0.422790
279	WIIM	2016	0.932248	0.107246	27.933814	0.276216	0.365799
280	WIIM	2017	0.622604	0.041499	27.834543	0.051432	0.253167
281	WOOD	2017	0.268488	0.028071	28.977275	0.744058	0.316093
282	WSBP	2016	1.975618	0.085723	30.250915	0.599999	0.854603
283	WSBP	2017	1.469982	0.136720	30.333693	0.599999	1.039121
284	WTON	2014	5.090404	0.144850	28.966636	0.105150	0.708317
285	WTON	2015	3.176716	0.075896	29.125294	0.105150	0.968741
286	WTON	2016	2.887104	0.113058	29.170534	0.105150	0.872061
287	WTON	2017	1.585821	0.123896	29.586595	0.105150	1.572104

Lampiran 3.

Uji Statistik Deskriptif

Statistics

		PBV	ROE	SIZE	KI	DER
N	Valid	287	287	287	287	287
	Missing	0	0	0	0	0
Mean		2.0076547	.1127518	28.3383270	.6484005	.7354892
Median		1.2309120	.1026590	28.1427720	.6737110	.6330330
Std. Deviation		1.88617709	.09100406	1.58728385	.21796991	.46513608
Minimum		.05340	.00041	24.49423	.00051	.01117
Maximum		8.79502	.82631	33.32018	.99430	1.99489

Lampiran 4.
Hasil Uji Asumsi Klasik

Uji Normalitas Persamaan 1

One-Sample Kolmogorov-Smirnov Test

	Unstandardized Residual
N	286
Normal Parameters(a,b) Mean	.0000000
Std. Deviation	1.49957521
Most Extreme Differences Absolute	.165
Positive	.165
Negative	-.117
Kolmogorov-Smirnov Z	2.799
Asymp. Sig. (2-tailed)	.000

a Test distribution is Normal.

b Calculated from data.

Uji Normalitas Persamaan 2

One-Sample Kolmogorov-Smirnov Test

	Unstandardized Residual
N	286
Normal Parameters(a,b) Mean	.0000000
Std. Deviation	.39069675
Most Extreme Differences Absolute	.076
Positive	.076
Negative	-.075
Kolmogorov-Smirnov Z	1.289
Asymp. Sig. (2-tailed)	.072

a Test distribution is Normal.

b Calculated from data.

Lampiran 5.

Hasil Uji Asumsi Klasik

Uji Heteroskedastisitas dengan Uji Glejser

Persamaan 1

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1.705	1.417		-1.203	.230
	ROE	1.655	1.046	.094	1.582	.115
	SIZE	.077	.070	.066	1.103	.271
	KI	.104	.471	.013	.221	.825

a Dependent Variable: RES1

Persamaan 2

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.181	.288		.630	.529
	ROE	-.074	.268	-.017	-.277	.782
	SIZE	-.013	.020	-.039	-.655	.513
	KI	.016	.128	.007	.122	.903

a Dependent Variable: RES2

Lampiran 6.

Hasil Uji Asumsi Klasik

Uji Autokorelasi

Persamaan 1

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.487(a)	.238	.229	1.50753	1.981

a Predictors: (Constant), KI, ROE, SIZE

b Dependent Variable: PBV

Persamaan 2

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.255(a)	.065	.055	.39277	1.909

a Predictors: (Constant), KI, ROE, SIZE

b Dependent Variable: DER

Lampiran 7.

Hasil Uji Asumsi Klasik

Uji Multikolinearitas

Persamaan 1

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-3.024	1.426		-2.120	.035		
	ROE	8.964	1.053	.446	8.515	.000	.986	1.014
	SIZE	.195	.070	.146	2.781	.006	.979	1.021
	KI	-.360	.474	-.040	-0.759	.448	.992	1.008

a Dependent Variable: PBV

Persamaan 2

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.711	.290		-2.455	.015		
	ROE	-.553	.270	-.118	-2.048	.041	.994	1.006
	SIZE	.073	.020	.207	3.579	.000	.992	1.008
	KI	.273	.129	.122	2.119	.035	.997	1.003

a Dependent Variable: DER

Lampiran 8.

Hasil Uji Regresi Linier Berganda

Uji T

Persamaan 1

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1.506	1.487		-1.013	.312
	ROE	2.052	1.097	.111	1.870	.062
	SIZE	.062	.073	.050	.843	.400
	KI	.265	.494	.032	.536	.592

a. Dependent Variable: RES1

Persamaan 2

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.181	.288		.630	.529
	ROE	-.074	.268	-.017	-.277	.782
	SIZE	-.013	.020	-.039	-.655	.513
	KI	.016	.128	.007	.122	.903

a. Dependent Variable: RES2

Lampiran 9.

Hasil Uji Regresi Linier Berganda

Uji Koefisien Determinasi

Persamaan 1

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.487(a)	.238	.229	1.50753

a Predictors: (Constant), KI, ROE, SIZE

b Dependent Variable: PBV

Persamaan 2

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.255(a)	.065	.055	.39277

a Predictors: (Constant), KI, ROE, SIZE

b Dependent Variable: DER