LAMPIRAN

Lampiran 1 : Daftar Perusahaan Manufaktur yang Menjadi Sampel Penelitian

NO	CODE	NAMA PERUSAHAAN
1	**ADES**	AKASHA WIRA INTERNASIOAL TBK
2	**AISA**	TIGA PILAR SEJAHTERA FOOF TBK
3	**ALDO**	ALKINDO NURATAMA TBK
4	**AMFG**	ASAHIMAS FLAT GLASS TBK
5	**ARNA**	ARWANA CITRA MULIA TBK
6	**ASII**	ASTRA INTERNASIONAL TBK
7	**AUTO**	ASTRA AUTO PART TBK
8	**BATA**	SEPATU BATA TBK
9	**BOLT**	GARUDA METALINDO TBK
10	**BRPT**	BARITO PASIFIC TBK
11	**DVLA**	DARYA VARIA LABORATORIA TBK
12	**GDST**	GUNAWAN DIANJAYA STEEL TBK
13	**GDYR**	GOODYEAR INDONESIA TBK
14	**GGRM**	GUDANG GARANG TBK
15	**IGAR**	CHAMPION PASIFIC INDONESIA TBK
16	**INDF**	INDOFOOD SUKSES MAKMUR TBK
17	**JECC**	JEMBO CABLE COMPANY TBK
18	**JPFA**	JAPFA COMFEED INDONESIA TBK
19	**KAEF**	KIMIA FARMA TBK
20	**KIAS**	KERAMIKA INDONESIA ASSOSIASI TBK
21	**LION**	LION METAL WORKS TBK
22	**NIPS**	NIPPRES TBK
23	**PBRX**	PAN BROTHERS TBK
24	**SCCO**	SUPREME CABLE MANUFACTURING & COMMERCE TBK
25	**SIDO**	SIDO MUNCUL TBK
26	**SKBM**	SEKAR BUMI TBK
27	**SKLT**	SEKAR LAUT TBK
28	**SMBR**	SEMEN BATURAJA PERSERO TBK
29	**SMCB**	HOLCIM INDONESIA TBK
30	**SMGR**	SEMEN GRESIK TBK
31	**SRIL**	SRI REJEKI ISMAN TBK
32	**STTP**	SIANTAR TOP TBK
33	**TALF**	TUNAS ALFIN TBK
34	**TCID**	MANDOM INDONESIA
35	**TOTO**	SURYA TOTO INDONESIA TBK
36	**TRIS**	TRISULA INTERNASIONAL
37	**TSPC**	TEMPO SCAN PASIFIC TBK
38	**TURI**	TUNAS RIDEAN TBK
39	**VOKS**	VOKSEL ELECTRIC TBK
40	**WTON**	WIJAYA KARYA BETON TBK

Lampiran 2 : Tabulasi Data Perhitungan Variabel-Variabel

NO	NAMA PERUSAHAAN	TAHUN	PBV	DER	ROE	SIZE	GROWTH
1	ADES	2013	4.46	1.67	0.2102	13.3274	0.133567
		2014	2.8	1.71	0.1049	13.2687	0.144652
		2015	1.82	0.99	0.1	13.4146	0.293859
		2016	1.64	1	0.1456	13.6963	0.174909
		2017	1.28	0.99	0.0904	13.6103	0.0948
2	AISA	2013	1.78	1.13	0.1471	15.2159	0.265464
		2014	2.05	1.05	0.1052	15.4526	0.468254
		2016	1.58	1.17	0.1687	15.6943	0.021362
3	ALDO	2013	2.6	1.16	0.1615	12.8976	0.006305
		2014	2.6	1.24	0.1321	13.1101	0.183545
		2015	2.37	1.14	0.1409	13.1963	0.025775
		2016	1.67	1.04	0.1256	13.4097	0.121089
		2017	1.46	1.17	0.1266	13.4712	0.215365
4	AMFG	2013	1.1	0.28	0.1226	14.9838	0.136088
		2014	1.14	0.23	0.144	15.1163	0.10708
5	ARNA	2017	2.44	0.56	0.1187	14.3654	0.037668
6	ASII	2013	2.59	1.02	0.21	19.0827	0.000402
		2014	2.6	0.96	0.1839	19.1223	0.10297
		2015	1.92	0.94	0.1234	19.0315	0.039851
		2016	2.54	0.87	0.1708	19.0145	0.066902
		2017	2.15	0.89	0.1482	19.1437	0.129045
7	AUTO	2013	1.84	0.32	0.1107	16.1859	0.420647
		2014	2.08	0.42	0.0944	16.3215	0.139744
8	BATA	2013	3.47	1.72	0.2358	19.7129	0.985639
		2014	3.24	1.81	0.1649	18.8242	0.638399
		2015	2.14	0.45	0.2367	13.844	0.026284
		2016	1.81	0.44	0.0758	6.90756	0.011927
		2017	1.27	0.48	0.0926	13.7897	0.06331
9	BOLT	2016	2.39	1.15	0.1332	13.8621	0.021255
10	BRPT	2017	1.15	0.81	0.1388	17.319	0.42897
11	DVLA	2013	2.69	1.3	0.1375	13.9124	0.107345
		2014	1.97	0.28	0.0841	13.9143	0.038817
		2015	1.5	0.41	0.1108	14.0826	0.11327
		2016	1.84	0.42	0.1409	14.188	0.112687
		2017	1.95	0.47	0.1453	14.2702	0.071518

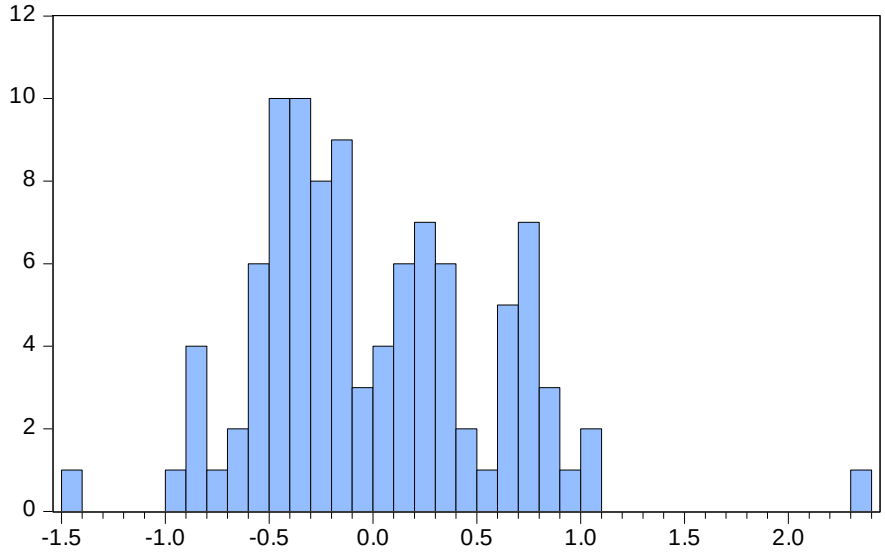
12	GDST	2016	1.11	0.51	0.0381	13.5375	0.06223
13	GDYR	2013	1.13	0.98	0.0824	14.6319	0.137115
14	GGRM	2013	2.75	0.73	0.149	17.8308	0.223105
		2015	2.78	0.67	0.1698	18.0692	0.090772
15	IGAR	2013	1.27	0.39	0.1552	13.3745	0.007697
		2014	1.22	0.33	0.2084	13.5115	0.111671
		2016	1.38	0.18	0.1854	13.5833	0.144633
16	INDF	2013	1.51	1.04	0.089	17.8713	0.316373
		2014	1.45	1.08	0.1248	17.968	0.100471
17	JECC	2016	1.14	2.37	0.2815	14.5274	0.168387
		2017	1.46	2.52	0.1523	14.5969	0.2147
18	JPFA	2013	2.48	1.84	0.1221	16.8795	0.360912
		2014	1.91	1.97	0.0727	17.0125	0.054489
		2015	1.11	0.81	0.0858	17.0353	0.090845
		2016	2.21	1.05	0.2317	17.1137	0.12189
		2017	1.51	1.15	0.1131	17.2034	0.095467
19	KAEF	2013	2.02	0.52	0.1328	15.2852	0.188114
		2015	2.59	0.74	0.1359	15.3966	0.090304
20	KIAS	2013	1.13	0.11	0.0368	13.7221	0.059282
21	LION	2013	1.5	0.2	0.1558	12.7179	0.150373
		2014	1.14	0.35	0.1104	12.8417	0.203653
		2015	1.2	0.41	0.1012	12.872	0.065367
		2016	1.16	0.46	0.09	12.8457	0.072706
22	NIPS	2014	1.43	1.1	0.0871	13.8313	0.511576
23	PBRX	2014	1.43	0.79	0.0494	15.253	0.588474
		2015	1.22	1.05	0.0399	15.6295	0.424115
24	SCCO	2016	1.33	1.01	0.2791	15.1353	0.38169
25	SIDO	2017	2.99	1.09	0.1843	18.7609	0.007097
26	SKBM	2013	2.07	1.47	0.2897	14.0753	0.722209
		2015	2.57	1.22	0.1167	14.1246	0.176973
		2016	1.65	1.72	0.0612	14.2217	0.310239
		2017	1.23	0.59	0.0253	14.4261	0.620342
27	SKLT	2014	1.36	1.16	0.1075	13.4319	0.09797
		2015	1.68	1.48	0.132	13.5213	0.137332
		2016	1.27	0.92	0.0697	13.6338	0.506824
		2017	2.46	1.07	0.0747	13.7258	0.519745
28	SMBR	2014	1.44	0.08	0.1208	14.0102	0.079274
29	SMCB	2013	1.99	0.7	0.1086	16.0862	0.22406
		2014	1.87	0.96	0.0764	16.1696	0.154439
30	SMGR	2015	2.46	1.39	0.1649	17.1094	0.11186
		2016	1.91	0.45	0.1483	17.0788	0.159195

		2017	1.93	0.61	0.0671	17.141	0.107098
31	SRIL	2014	1.19	1.05	0.2168	15.7466	0.554485
		2015	1.89	1.83	0.2011	16.0256	0.321066
		2017	1.3	1.7	0.1822	16.1465	0.269936
32	STTP	2013	2.93	1.72	0.1649	14.3432	0.176197
33	TALF	2015	1.55	0.24	0.0963	13.074	0.006203
		2016	1.53	0.17	0.0401	13.2524	1.030522
34	TCID	2013	2.02	1.24	0.1354	14.5225	0.162003
		2014	2.8	0.44	0.1358	14.652	0.264185
		2015	1.93	0.21	0.3175	14.6549	0.123493
		2016	1.44	0.23	0.0909	14.7425	0.049471
		2017	1.94	0.27	0.0964	14.8111	0.080869
35	TOTO	2017	2.5	0.67	0.1647	14.5911	0.094928
36	TRIS	2013	1.42	0.59	0.1707	13.4155	0.22597
37	TSPC	2016	1.94	0.42	0.1177	16.028	0.047906
		2017	1.66	0.46	0.1097	16.0737	0.128928
38	TURI	2013	1.49	0.74	0.1548	16.2147	0.046169
		2014	1.59	0.84	0.118	16.2158	0.143588
		2015	1.41	0.83	0.1228	16.1337	0.100606
		2016	2.64	1.76	0.1957	16.3375	0.141253
		2017	2.6	0.74	0.1518	16.3741	0.097882
39	VOKS	2016	1.84	1.49	0.2392	14.5198	0.085901
		2017	1.67	1.59	0.2042	14.6301	0.264928
40	WTON	2017	1.59	1.57	0.1239	15.4949	0.515978

Lampiran 3 : Statistik Deskriptif

	PBV	C	DER	ROE	SIZE	GROWTH
Mean	1.882500	1.000000	0.917600	0.136594	15.12553	0.198523
Median	1.815000	1.000000	0.930000	0.132050	14.64195	0.131306
Maximum	4.460000	1.000000	2.520000	0.317500	19.71288	1.030522
Minimum	1.100000	1.000000	0.080000	0.025300	6.907557	0.000402
Std. Dev.	0.621815	0.000000	0.526124	0.056721	1.968970	0.198530
Skewness	1.079335	NA	0.609497	0.732332	-0.081730	1.994404
Kurtosis	4.663375	NA	2.983566	3.796224	4.982344	7.370112
Jarque-Bera	30.94448	NA	6.192575	11.58006	16.48503	145.8686
Probability	0.000000	NA	0.045217	0.003058	0.000263	0.000000
Sum	188.2500	100.0000	91.76000	13.65940	1512.553	19.85230
Sum Sq. Dev.	38.27868	0.000000	27.40382	0.318507	383.8073	3.901989
Observations	100	100	100	100	100	100

Lampiran 4 : Hasil Uji Asumsi Klasik Uji Normalitas



Series: Residuals	
Sample 1 100	
Observations 100	
Mean	1.03e-16
Median	-0.130663
Maximum	2.308720
Minimum	-1.426061
Std. Dev.	0.560581
Skewness	0.709226
Kurtosis	4.653283
Jarque-Bera	19.77229
Probability	0.000051

Lampiran 5 : Hasil Uji Asumsi Klasik Uji Multikolerasi

Variance Inflation Factors
Date: 12/12/18 Time: 16:40
Sample: 1 100
Included observations: 100

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.201268	61.45901	NA
DER	0.014108	4.808012	1.180597
ROE	1.159450	7.733485	1.127669
SIZE	0.000919	65.30654	1.077515
GROWTH	0.089775	2.150076	1.069672

Lampiran 6 : Hasil Uji Asumsi Klasik Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.398692	Prob. F(2,93)	0.0964
Obs*R-squared	4.905432	Prob. Chi-Square(2)	0.0861

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/12/18 Time: 16:05
Sample: 1 100
Included observations: 100
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.151009	0.459234	-0.328828	0.7430
DER	0.059425	0.120985	0.491175	0.6245
ROE	-0.171821	1.064494	-0.161411	0.8721
SIZE	0.007971	0.030759	0.259138	0.7961
GROWTH	-0.010643	0.295566	-0.036008	0.9714
RESID(-1)	0.205794	0.104835	1.963022	0.0526
RESID(-2)	0.071571	0.109322	0.654686	0.5143

R-squared	0.049054	Mean dependent var	1.03E-16
Adjusted R-squared	-0.012297	S.D. dependent var	0.560581
S.E. of regression	0.564017	Akaike info criterion	1.759966
Sum squared resid	29.58476	Schwarz criterion	1.942328
Log likelihood	-80.99831	Hannan-Quinn criter.	1.833771
F-statistic	0.799564	Durbin-Watson stat	1.800461
Prob(F-statistic)	0.572688		

Lampiran 7 : Hasil Uji Asumsi Klasik Uji Heterokedastisitas

Heteroskedasticity Test: Glejser

F-statistic	1.000362	Prob. F(4,95)	0.4114
Obs*R-squared	4.041807	Prob. Chi-Square(4)	0.4004
Scaled explained SS	2.977763	Prob. Chi-Square(4)	0.5616

Test Equation:
Dependent Variable: ARESID
Method: Least Squares
Date: 12/12/18 Time: 16:37
Sample: 1 100
Included observations: 100

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.058962	0.120093	0.490964	0.6246
DER	0.014145	0.031796	0.444874	0.6574
ROE	0.330534	0.288243	1.146722	0.2544
SIZE	0.008091	0.008117	0.996851	0.3214
GROWTH	0.019414	0.080206	0.242051	0.8093

R-squared	0.040418	Mean dependent var	0.243328
Adjusted R-squared	0.000015	S.D. dependent var	0.153190
S.E. of regression	0.153189	Akaike info criterion	-0.865586
Sum squared resid	2.229342	Schwarz criterion	-0.735328
Log likelihood	48.27932	Hannan-Quinn criter.	-0.812868
F-statistic	1.000362	Durbin-Watson stat	1.805846
Prob(F-statistic)	0.411396		

Lampiran 8 : Hasil Regresi Linier Berganda

Dependent Variable: PBV
Method: Least Squares
Date: 01/02/19 Time: 16:04
Sample: 1 100
Included observations: 100

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.444845	0.448629	0.991566	0.3239
DER	0.276190	0.118779	2.325240	0.0222
ROE	2.164360	1.076777	2.010035	0.0473
SIZE	0.061064	0.030321	2.013901	0.0468
GROWTH	- 0.176530	0.299624	-0.589171	0.5571

R-squared	0.187253	Mean dependent var	1.882500
Adjusted R-squared	0.153032	S.D. dependent var	0.621815
S.E. of regression	0.572261	Akaike info criterion	1.770265
Sum squared resid	31.11088	Schwarz criterion	1.900523
Log likelihood	-83.51323	Hannan-Quinn criter.	1.822983
F-statistic	5.471882	Durbin-Watson stat	1.410475
Prob(F-statistic)	0.000523		