LAMPIRAN – LAMPIRAN

Lampiran 1. Data-Data Variabel Tahun 2011

Tahun	**Kode Perusahaan**	**ROE**	**CR**	**PER**	**PBV**
2011	APLN	13.62	1.82	10.48	1.43
	BAPA	7.3	3.02	16.3	1.19
	BIPP	-27.27	1.85	-4.06	1.1
	BKDP	-2.93	5.56	-40.47	1.19
	BKSL	2.97	3.16	60.95	1.81
	COWL	20.34	1.26	5.33	1.08
	CTRA	6.46	2.36	16.58	1.07
	DART	2.84	6.66	20.38	0.55
	DILD	3.88	1.84	8.96	0.7
	DUTI	11.85	4.32	7.88	0.93
	ELTY	0.69	1.34	324.59	0.44
	EMDE	0.46	1.45	212.71	0.99
	FMII	-0.22	0.54	-523.15	1.13
	GMTD	28.3	1.09	1.37	0.39
	GPRA	6.88	2.84	11.16	0.77
	GWSA	17.08	2.3	7.47	1.28
	LPCK	31.37	1.39	4.83	1.52
	RODA	0.88	2.07	242.5	2.14
	SMDM	1.69	8.62	15.03	0.25

Keterangan :

ROE : *Return On Equity*

CR : *Current Ratio*

PER : *Price Earnings Ratio*

PBV : *Price to Book Value*

Lampiran 2. Data-Data Variabel Tahun 2012

Tahun	**Kode Perusahaan**	**ROE**	**CR**	**PER**	**PBV**
2012	APLN	13.25	1.56	9.02	1.19
	BAPA	5.13	2.54	20.5	1.05
	BIPP	-17.87	3.3	-11.65	2.27
	BKDP	-8.99	2.49	-11.02	0.99
	BKSL	4.59	3.18	26.85	1.23
	COWL	6.14	1.41	10	0.61
	CTRA	10.02	1.55	14.28	1.43
	DART	6.37	1.16	12.37	0.79
	DILD	5.07	5.76	8.66	0.88
	DUTI	11.9	3.21	9.17	1.09
	ELTY	-12.03	8.55	-1.85	0.26
	EMDE	0.8	1.67	112.39	0.9
	FMII	0.39	0.93	687.77	2.67
	GMTD	27.52	1.28	1.04	0.29
	GPRA	8.01	2.75	7.6	0.61
	GWSA	26.32	2.66	4.13	1.09
	LPCK	33.13	1.57	5.51	1.83
	RODA	5.16	3.53	66.62	3.44
	SMDM	2.19	2.8	16.28	0.36

Keterangan :

ROE : *Return On Equity*

CR : *Current Ratio*

PER : *Price Earnings Ratio*

PBV : *Price to Book Value*

Lampiran 3. Data-Data Variabel Tahun 2013

Tahun	**Kode Perusahaan**	**ROE**	**CR**	**PER**	**PBV**
2013	APLN	12.9	1.67	5.18	0.16
	BAPA	5.43	2.69	8.69	0.47
	BIPP	25.14	3.25	2.5	0.63
	BKDP	-10.01	3.19	-9.9	0.99
	BKSL	8.8	4.57	7.82	0.72
	COWL	4.12	0.66	47.01	1.94
	CTRA	14.47	1.35	11.65	1.16
	DART	6.18	2.01	7.73	0.48
	DILD	8.05	7.89	10.09	0.8
	DUTI	12.52	3.51	12.57	1.37
	ELTY	-3.24	6.31	-9.42	0.3
	EMDE	6.09	1.84	11.04	0.67
	FMII	-2.81	1.17	-134.02	3.7
	GMTD	22.77	1.02	9.16	2.09
	GPRA	13.3	3.89	6.54	0.81
	GWSA	8.04	5.71	8.79	0.69
	LPCK	32.47	1.61	5.74	1.87
	RODA	21.89	1.87	21.39	3.55
	SMDM	1.23	1.91	21.72	0.36

Keterangan :

ROE : *Return On Equity*

CR : *Current Ratio*

PER : *Price Earnings Ratio*

PBV : *Price to Book Value*

Lampiran 4. Data-Data Variabel Tahun 2014

Tahun	**Kode Perusahaan**	**ROE**	**CR**	**PER**	**PBV**
2014	APLN	11.63	1.83	10.17	0.87
	BAPA	7.08	2.93	16.12	0.35
	BIPP	4.34	5.62	16.12	0.64
	BKDP	1.2	1.63	40.22	1.19
	BKSL	0.66	2.99	105.94	0.47
	COWL	12.27	0.97	152	2.54
	CTRA	15.71	1.47	16.12	1.78
	DART	12.57	1.85	5.12	0.68
	DILD	9.67	1.37	11.23	1.56
	DUTI	11.23	3.76	14.16	1.48
	ELTY	6.23	9.24	7.75	0.29
	EMDE	7.47	1.62	12.03	0.78
	FMII	0.85	1.33	-171.08	4.4
	GMTD	18.01	2.08	5.55	1.29
	GPRA	10.29	2.97	29.23	1.55
	GWSA	8.71	4.07	7.08	0.7
	LPCK	31.6	2.39	7.98	2.9
	RODA	24.6	1.84	14.64	3.17
	SMDM	1.99	1.74	21.26	0.27

Keterangan :

ROE : *Return On Equity*

CR : *Current Ratio*

PER : *Price Earnings Ratio*

PBV : *Price to Book Value*

Lampiran 5. Data-Data Variabel Tahun 2015

Tahun	Kode Perusahaan	ROE	CR	PER	PBV
2015	APLN	12.3	1.38	10.8	0.9
	BAPA	11.02	2.07	6.23	0.32
	BIPP	1.16	1.14	20.22	0.93
	BKDP	-4.92	3.06	-38.56	1.12
	BKSL	0.94	1.29	-68.33	0.44
	COWL	-15.2	1.01	-12.4	2.42
	CTRA	5.77	1.56	16.63	1.35
	DART	5.18	6.64	8.9	0.74
	DILD	8.78	8.9	24.26	1.27
	DUTI	9.82	3.62	21.66	1.76
	ELTY	-10.85	7.69	-13.95	0.29
	EMDE	9.28	1.49	7.57	0.81
	FMII	0.35	3.06	-162.28	4.15
	GMTD	21.37	1.06	6.08	1.29
	GPRA	7.69	3.12	41.67	1.29
	GWSA	20.16	3.51	6.5	0.52
	LPCK	25.18	3.75	6.04	1.8
	RODA	19.12	3.23	22.45	2.45
	SMDM	3.06	2.07	5.66	0.23

Keterangan :

ROE : *Return On Equity*

CR : *Current Ratio*

PER : *Price Earnings Ratio*

PBV : *Price to Book Value*

Lampiran 5. Output SPSS

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
PBV	1.18	.902	95
ROE	7.96	10.702	95
CR	2.38	1.963	95
PER	26.74	86.026	95

Correlations

		PBV	ROE	CR	PER
Pearson Correlation	PBV	1.000	.221	-.297	.264
	ROE	.221	1.000	-.219	-.103
	CR	-.297	-.219	1.000	-.194
	PER	.264	-.103	-.194	1.000
Sig. (1-tailed)	PBV	.	.018	.002	.006
	ROE	.018	.	.019	.167
	CR	.002	.019	.	.033
	PER	.006	.167	.033	.
N	PBV	95	95	95	95
	ROE	95	95	95	95
	CR	95	95	95	95
	PER	95	95	95	95

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	PER, ROE, CR[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: PBV

Tabel 4.2

Hasil Analisis Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROE	95	-27	33	7.96	10.702
CR	95	0	9	2.38	1.963
PER	95	-68	687	26.74	86.026
PBV	95	0	4	1.18	.902
Valid N (listwise)	95				

Tabel 4.3

Hasil Uji Kolmogorov Smirnov

One-Sample Kolmogorov-Smirnov Test

		UN
N		90
Normal Parameters[a]	Mean	-3.8487732E-16
	Std. Deviation	.60270236
Most Extreme Differences	Absolute	.077
	Positive	.077
	Negative	-.050
Kolmogorov-Smirnov Z		.726
Asymp. Sig. (2-tailed)		.668

a. Test distribution is Normal.

Hasil Uji Multikolinearitas

Tabel 4.4

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	1.042	.131		7.962	.000					
	ROE	.012	.006	.201	1.975	.052	.221	.208	.194	.930	1.075
	CR	-.068	.034	-.205	-1.984	.050	-.297	-.209	-.195	.905	1.105
	PER	.002	.001	.245	2.419	.018	.264	.252	.238	.940	1.064

a. Dependent Variable: PBV

Tabel 4.5

Hasil Uji Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics: R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
1	.412[a]	.170	.141	.613	.170	5.870	3	86	.001	1.866

a. Predictors: (Constant), PER, ROE, CR

b. Dependent Variable: PBV

Tabel 4.6

Hasil Uji Regresi Berganda

Coefficients[a]

Model		Unstandardized Coefficients: B	Std. Error	Standardized Coefficients: Beta	t	Sig.	Correlations: Zero-order	Partial	Part	Collinearity Statistics: Tolerance	VIF
1	(Constant)	1.042	.131		7.962	.000					
	ROE	.012	.006	.201	1.975	.052	.221	.208	.194	.930	1.075
	CR	-.068	.034	-.205	-1.984	.050	-.297	-.209	-.195	.905	1.105
	PER	.002	.001	.245	2.419	.018	.264	.252	.238	.940	1.064

a. Dependent Variable: PBV

Tabel 4.7

Hasil Uji F

ANOVA[b]

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	6.620	3	2.207	5.870	.001[a]
	Residual	32.329	86	.376		
	Total	38.949	89			

a. Predictors: (Constant), PER, ROE, CR

b. Dependent Variable: PBV

Tabel 4.8

Hasil Uji-t

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	1.042	.131		7.962	.000					
	ROE	.012	.006	.201	1.975	.052	.221	.208	.194	.930	1.075
	CR	-.068	.034	-.205	-1.984	.050	-.297	-.209	-.195	.905	1.105
	PER	.002	.001	.245	2.419	.018	.264	.252	.238	.940	1.064

a. Dependent Variable: PBV

Tabel 4.9

Hasil Uji Koefisien Determinasi (R^2)

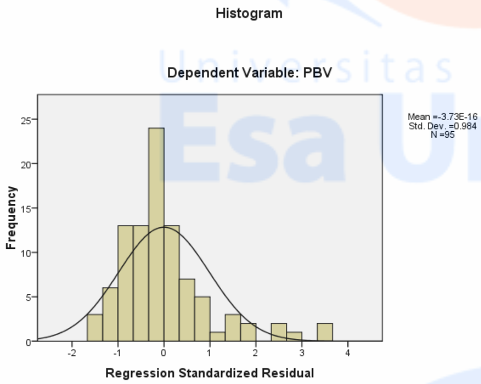
Model Summary[b]

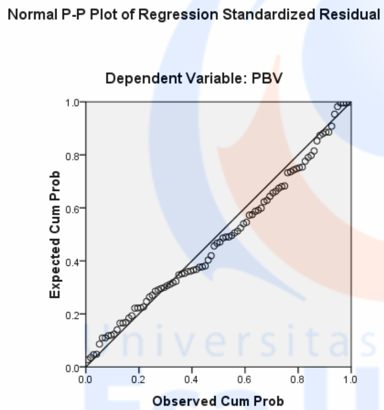
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.412[a]	.170	.141	.613	.170	5.870	3	86	.001	1.866

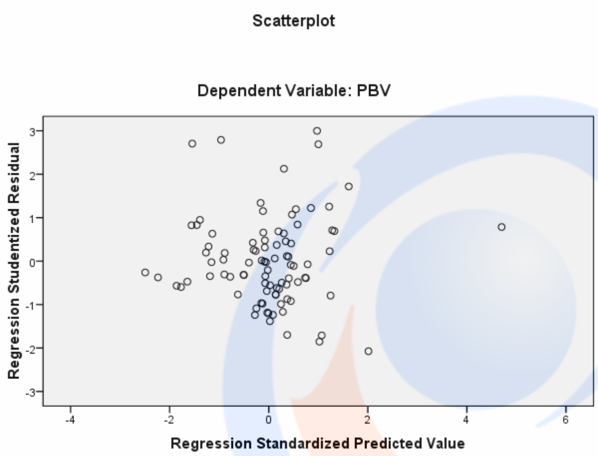
a. Predictors: (Constant), PER, ROE, CR

b. Dependent Variable: PBV

Charts


Histogram
Dependent Variable: PBV
Mean =-3.73E-16
Std. Dev. =0.984
N =95
Frequency
Regression Standardized Residual


Normal P-P Plot of Regression Standardized Residual
Dependent Variable: PBV
Expected Cum Prob
Observed Cum Prob


Scatterplot
Dependent Variable: PBV
Regression Studentized Residual
Regression Standardized Predicted Value