

## LAMPIRAN

### Lampiran 1. Daftar Perusahaan Sampel

#### Daftar Perusahaan Sampel

No.	Perusahaan/Emiten (KODE)	Perusahaan/Emiten (NAMA)
1	ADRO	PT Adaro Energy Tbk
2	AKRA	PT AKR Corporindo Tbk
3	ASII	PT Astra International Tbk
4	BBCA	PT Bank Central Asia Tbk
5	BBNI	PT Bank Negara Indonesia Tbk
6	BBRI	PT Bank Rakyat Indonesia Tbk
7	BBTN	PT Bank Tabungan Negara Tbk
8	BMRI	PT Bank Mandiri Tbk
9	GGRM	PT Gudang Garam Tbk
10	HMSP	PT HM Sampoerna Tbk
11	ICBP	PT Indofood CBP Sukses Makmur Tbk
12	INDF	PT Indofood Sukses Makmur Tbk
13	INTP	PT Indocement Tunggul Prakarsa Tbk
14	JSMR	PT Jasa Marga Tbk
15	KLBF	PT Kalbe Farma Tbk
16	LPPF	PT Matahari Department Store Tbk
17	MNCN	PT Media Nusantara Citra Tbk
18	PGAS	PT Perusahaan Gas Negara Tbk
19	PTBA	PT Bukit Asam Tbk
20	PTPP	PT Pembangunan Perumahan Tbk
21	SCMA	PT Surya Citra Media Tbk
22	SMGR	PT Semen Indonesia Tbk
23	SRIL	PT Sri Rejeki Isman Tbk
24	TLKM	PT Telekomunikasi Indonesia Tbk
25	UNTR	PT United Tractors Tbk
26	UNVR	PT Unilever Indonesia Tbk
27	WIKA	PT Wijaya Karya Tbk
28	WKST	PT Waskita Karya Tbk

## Lampiran 2. Rekapitulasi Data Variabel

### Nilai PBV Perusahaan Sampel (2016-2019)

No.	Perusahaan/Emiten (KODE)	Price to Book Value ( $\frac{\text{Harga Saham}}{\text{Book Value per Share}}$ )				
		2016	2017	2018	2019	Rata-Rata
1	ADRO	1,06	1,07	0,62	0,91	<b>0,92</b>
2	AKRA	2,98	2,82	1,73	1,54	<b>2,27</b>
3	ASII	2,39	2,15	1,91	1,50	<b>1,99</b>
4	BBCA	3,39	4,11	4,22	4,73	<b>4,11</b>
5	BBNI	1,15	1,83	1,49	1,17	<b>1,41</b>
6	BBRI	0,39	2,68	2,44	2,60	<b>2,03</b>
7	BBTN	0,96	1,75	1,13	0,94	<b>1,19</b>
8	BMRI	0,88	2,20	1,86	1,71	<b>1,66</b>
9	GGRM	3,11	3,82	3,57	2,00	<b>3,12</b>
10	HMSF	13,03	16,10	12,20	6,85	<b>12,04</b>
11	ICBP	5,41	5,11	5,37	4,88	<b>5,19</b>
12	INDF	1,58	1,43	1,31	1,28	<b>1,40</b>
13	INTP	2,17	3,29	2,92	3,03	<b>2,85</b>
14	JSMR	1,92	2,53	1,54	1,62	<b>1,90</b>
15	KLBF	5,70	5,70	4,66	4,55	<b>5,15</b>
16	LPPF	23,79	12,53	9,00	6,76	<b>13,02</b>
17	MNCN	2,64	1,87	0,93	1,86	<b>1,82</b>
18	PGAS	1,53	0,98	1,11	1,13	<b>1,19</b>
19	PTBA	0,55	2,05	3,04	1,66	<b>1,83</b>
20	PTPP	2,19	1,15	0,69	0,57	<b>1,15</b>
21	SCMA	11,05	8,17	5,02	3,80	<b>7,01</b>
22	SMGR	1,78	1,93	2,09	2,10	<b>1,98</b>
23	SRIL	1,05	1,22	0,99	0,62	<b>0,97</b>
24	TLKM	3,74	3,99	3,17	3,35	<b>3,56</b>
25	UNTR	1,86	2,78	1,79	1,31	<b>1,93</b>
26	UNVR	62,93	85,18	46,91	60,67	<b>63,92</b>
27	WIKA	1,66	0,95	0,86	0,93	<b>1,10</b>
28	WKST	2,06	1,32	0,79	0,69	<b>1,22</b>
	<b>Rata-Rata</b>	<b>5,82</b>	<b>6,45</b>	<b>4,41</b>	<b>4,46</b>	<b>5,28</b>

**Nilai EPS Perusahaan Sampel (2016-2019)**

No.	Perusahaan/Emiten (KODE)	Earning per Share <small>(<math>\frac{\text{Laba Bersih}}{\text{Jumlah Saham Beredar}}</math>)</small>				Rata-Rata
		2016	2017	2018	2019	
1	ADRO	214,87	232,84	210,59	174,14	208,11
2	AKRA	254,92	302,54	413,45	180,28	287,80
3	ASII	374,00	466,00	535,00	536,00	477,75
4	BBCA	844,50	945,90	1.048,54	1.158,79	999,43
5	BBNI	610,00	730,00	805,00	825,00	742,50
6	BBRI	214,30	237,22	264,33	280,96	249,20
7	BBTN	247,00	286,00	265,00	20,00	204,50
8	BMRI	597,69	442,28	536,04	588,90	541,23
9	GGRM	3.470,00	4.030,00	4.050,00	5.655,00	4.301,25
10	HMSP	109,74	109,00	116,00	118,00	113,19
11	ICBP	309,00	326,00	392,00	432,00	364,75
12	INDF	433,00	475,00	474,00	559,00	485,25
13	INTP	1.051,37	505,22	311,29	498,56	591,61
14	JSMR	276,96	303,15	303,48	304,10	296,92
15	KLBF	49,06	51,28	52,42	53,48	51,56
16	LPPF	692,00	654,00	377,00	492,00	553,75
17	MNCN	98,88	109,11	120,03	179,82	126,96
18	PGAS	175,73	86,75	199,80	76,98	134,82
19	PTBA	880,17	425,00	477,00	371,00	538,29
20	PTPP	165,06	234,38	242,25	150,05	197,94
21	SCMA	102,65	91,06	101,55	72,81	92,02
22	SMGR	762,00	340,00	519,00	403,00	506,00
23	SRIL	43,25	51,97	59,18	62,07	54,12
24	TLKM	196,16	223,55	182,03	188,40	197,54
25	UNTR	1.341,00	1.985,00	2.983,00	3.033,00	2.335,50
26	UNVR	838,00	918,00	1.190,00	969,00	978,75
27	WIKA	162,61	134,10	193,02	254,74	186,12
28	WKST	147,48	284,14	291,95	69,11	198,17
	<b>Rata-Rata</b>	<b>523,62</b>	<b>534,98</b>	<b>596,89</b>	<b>632,36</b>	<b>571,96</b>

**Nilai PER Perusahaan Sampel (2016-2019)**

No.	Perusahaan/Emiten (KODE)	Price to Earning Ratio ( $\frac{\text{Harga Saham}}{\text{EPS}}$ )				
		2016	2017	2018	2019	Rata-Rata
1	ADRO	7,89	7,99	5,77	9,07	<b>7,68</b>
2	AKRA	23,54	20,99	10,38	21,47	<b>19,09</b>
3	ASII	22,13	17,81	15,37	12,92	<b>17,06</b>
4	BBCA	18,35	23,15	24,80	28,84	<b>23,79</b>
5	BBNI	9,06	13,56	10,93	9,52	<b>10,77</b>
6	BBRI	10,90	15,34	13,85	15,66	<b>13,94</b>
7	BBTN	7,04	12,48	9,58	106,00	<b>33,78</b>
8	BMRI	9,68	18,09	13,76	13,03	<b>13,64</b>
9	GGRM	18,41	20,79	20,65	9,37	<b>17,31</b>
10	HMSP	34,90	43,39	31,98	17,80	<b>32,02</b>
11	ICBP	27,75	27,30	26,66	25,81	<b>26,88</b>
12	INDF	18,30	16,05	15,72	14,18	<b>16,06</b>
13	INTP	14,65	43,45	59,27	38,16	<b>38,88</b>
14	JSMR	15,60	21,11	14,10	17,02	<b>16,96</b>
15	KLBF	30,88	32,96	29,00	30,29	<b>30,78</b>
16	LPPF	21,86	15,29	14,85	8,56	<b>15,14</b>
17	MNCN	17,75	11,78	5,75	9,06	<b>11,08</b>
18	PGAS	15,36	20,17	10,61	28,19	<b>18,58</b>
19	PTBA	2,84	5,79	9,01	7,17	<b>6,20</b>
20	PTPP	23,08	11,26	7,45	10,56	<b>13,09</b>
21	SCMA	27,28	27,23	18,41	19,37	<b>23,07</b>
22	SMGR	12,04	29,12	22,16	29,78	<b>23,27</b>
23	SRIL	5,32	7,31	6,05	4,19	<b>5,72</b>
24	TLKM	20,29	19,86	20,60	21,07	<b>20,46</b>
25	UNTR	15,85	17,83	9,17	7,10	<b>12,49</b>
26	UNVR	46,30	60,89	38,15	45,75	<b>47,17</b>
27	WIKA	14,51	11,56	8,57	7,81	<b>10,61</b>
28	WKST	17,29	7,78	5,75	21,49	<b>13,08</b>
	<b>Rata-Rata</b>	<b>18,17</b>	<b>20,73</b>	<b>17,08</b>	<b>20,96</b>	<b>19,24</b>

### Tingkat Return Saham Perusahaan Sampel 2016-2019

No.	Perusahaan/Emiten (KODE)	Jumlah Return Saham (dalam %)				
		$\left( \frac{(P_t - P_{t-1}) + D_t}{P_{t-1}} \right)$				
		2016	2017	2018	2019	Rata-Rata
1	ADRO	237,50	13,22	-29,33	34,66	64,01
2	AKRA	-15,12	8,33	-28,98	-5,59	-10,34
3	ASII	40,72	2,33	1,39	-13,24	7,80
4	BBCA	17,86	42,65	19,91	29,81	27,55
5	BBNI	13,18	83,04	-8,53	-8,51	19,79
6	BBRI	15,83	74,24	3,48	23,83	29,35
7	BBTN	37,06	108,01	-27,25	-14,45	25,84
8	BMRI	30,80	42,82	-5,32	7,34	18,91
9	GGRM	20,91	35,21	2,89	-33,51	6,38
10	HMSP	61,04	26,31	-19,30	-40,24	6,95
11	ICBP	31,08	5,59	19,24	8,56	16,12
12	INDF	56,39	-0,82	0,81	9,54	16,48
13	INTP	-29,16	48,56	-12,76	6,10	3,19
14	JSMR	-16,50	49,96	-32,18	21,97	5,81
15	KLBF	16,21	13,00	-8,58	8,29	7,23
16	LPPF	-11,63	-30,68	-39,43	-18,87	-25,15
17	MNCN	-3,13	-24,39	-45,14	138,41	16,44
18	PGAS	1,69	-32,40	22,95	5,05	-0,68
19	PTBA	209,25	9,82	87,74	-30,24	69,14
20	PTPP	-0,89	-29,41	-29,85	-9,50	-17,41
21	SCMA	-7,00	-9,36	-22,38	-21,60	-15,09
22	SMGR	-16,84	11,23	17,53	6,15	4,52
23	SRIL	-40,10	66,52	-3,68	-26,54	-0,95
24	TLKM	31,85	14,51	-11,76	10,24	11,21
25	UNTR	28,81	69,76	-19,98	-16,78	15,45
26	UNVR	5,30	44,52	-18,46	-6,96	6,10
27	WIKA	-9,84	-32,89	8,50	22,57	-2,91
28	WKST	53,62	-11,85	-21,39	-7,26	3,28
	<b>Rata-Rata</b>	<b>27,10</b>	<b>21,35</b>	<b>-7,14</b>	<b>2,83</b>	<b>11,04</b>

### Lampiran 3. Hasil Uji Dengan SPSS

#### Hasil Uji Kolmogorov-Smirnov

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		82
Normal Parameters <sup>a,b</sup>	Mean	,0000000
	Std. Deviation	24,61355015
Most Extreme Differences	Absolute	,085
	Positive	,085
	Negative	-,059
Test Statistic		,085
Asymp. Sig. (2-tailed)		,200 <sup>c,d</sup>

a. Test distribution is Normal.

#### Hasil Uji Multikolinearitas

Coefficients <sup>a</sup>			
		Collinearity Statistics	
Model		Tolerance	VIF
1	X1	,708	1,413
	X2	,997	1,003
	X3	,709	1,410

a. Dependent Variable: Y

#### Hasil Uji Heteroskedastisitas (Glejser)

Coefficients <sup>a</sup>						
		Unstandardized Coefficients		Standardized Coefficients		
Model		B	Std. Error	Beta	T	Sig.
1	(Constant)	29,226	4,426		6,603	,000
	X1	-,820	1,159	-,092	-,708	,481
	X2	-,006	,007	-,102	-,936	,352
	X3	-,364	,256	-,184	-1,422	,159

a. Dependent Variable: ABRESID\_HETEROS

**Nilai Durbin-Watson**

Durbin- Watson
2,033

**Hasil Uji t (Uji Parsial)**

<b>Coefficients<sup>a</sup></b>						
Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients		
1	(Constant)	-15,007	7,493		-2,003	,049
	X1	-2,989	1,962	-,194	-1,524	,132
	X2	,015	,012	,134	1,251	,215
	X3	1,200	,433	,353	2,773	,007

a. Dependent Variable: Y

**Hasil Uji F (Uji Simultan)**

<b>ANOVA<sup>a</sup></b>						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5810,048	3	1936,683	3,078	,032 <sup>b</sup>
	Residual	49071,975	78	629,128		
	Total	54882,023	81			

a. Dependent Variable: Y

b. Predictors: (Constant), X3, X2, X1

## Lampiran 4. Hasil Uji Turnitin

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