DAFTAR LAMPIRAN

Lampiran 1 Daftar Harga Saham Perusahaan yang Menjadi Sampel

No	KODE PERUSAHAAN	TAHUN			
		2018	2019	2020	2021
1	ACST	1.555	970	440	210
2	ADHI	1.585	1.175	1.535	895
3	BALI	1.560	1.090	800	875
4	EXCL	1.980	3.150	2.730	3.170
5	FREN	78	138	67	87
6	IDPR	890	368	214	190
7	IPCM	490	175	356	294
8	ISAT	1.685	2.910	5.050	6.200
9	PPRE	318	240	262	174
10	PTPP	1.805	1.585	1.865	990
11	WEGE	240	306	256	190
12	WIKA	1.655	1.990	1.985	1.105
RATA-RATA		**1.153,42**	**1.174,75**	**1.296,67**	**1.198,33**

Lampiran 2 Daftar Perusahaan yang Menjadi Sampel

No	Kode	Nama Perusahaan
1	ACST	PT. Acset Indonusa Tbk
2	ADHI	Adhi Karya (Persero) Tbk.
3	BALI	Bali Towerindo Sentra Tbk.
4	EXCL	XL Axiata Tbk.
5	FREN	Smartfren Telecom Tbk.
6	IDPR	Indonesia Pondasi Raya Tbk.
7	IPCM	Jasa Armada Indonesia Tbk.
8	ISAT	Indosat Tbk.
9	PPRE	PP Presisi Tbk.
10	PTPP	PP (Persero) Tbk.
11	WEGE	Wijaya Karya Bangunan Gedung
12	WIKA	Wijaya Karya (Persero) Tbk.

Lampiran 3 Rasio Profitabilitas (ROE)

No	Kode	2018	2019	2020	2021
1	ACST	1,50	(395,09)	(413,56)	(62,14)
2	ADHI	10,26	9,73	0,43	1,53
3	BALI	2,97	2,42	3,87	8,02
4	EXCL	(17,97)	3,73	1,94	6,41
5	FREN	(28,5)	(17,2)	(12,3)	(3,4)
6	IDPR	2,55	(0,29)	(49,79)	23,45
7	IPCM	6,99	8,34	7,35	11,81
8	ISAT	18,66	12,81	(4,88)	66,59
9	PPRE	15,24	13,89	4,08	4,93
10	PTPP	12,01	6,97	2,24	2,52
11	WEGE	20,80	18,56	7,12	9,09
12	WIKA	12,04	13,64	1,81	1,36

Lampiran 4 Rasio Likuiditas (CR)

No	Kode	2018	2019	2020	2021
1	ACST	1,10	0,95	0,84	1,40
2	ADHI	1,34	1,24	1,11	1,02
3	BALI	0,58	0,33	0,62	0,71
4	EXCL	0,45	0,34	0,40	0,37
5	FREN	0,33	0,29	0,31	0,24
6	IDPR	2,49	2,18	1,40	1,20
7	IPCM	6,28	3,81	2,81	3,19
8	ISAT	0,38	0,56	0,42	0,40
9	PPRE	1,79	1,32	1,31	1,16
10	PTPP	1,41	1,37	1,14	1,12
11	WEGE	1,83	1,66	1,49	1,45
12	WIKA	1,62	1,39	1,09	1,01

Lampiran 5 Rasio Leverage (DAR)

No	Kode	2018	2019	2020	2021
1	ACST	5,26	35,47	8,43	1,22
2	ADHI	3,79	4,34	5,83	6,05
3	BALI	1,03	1,18	1,13	1,13

4	EXCL	2,14	2,28	2,54	2,62
5	FREN	1,03	1,17	2,13	2,43
6	IDPR	0,57	0,65	0,97	1,41
7	IPCM	0,11	0,19	0,29	0,23
8	ISAT	3,67	3,86	3,86	5,15
9	PPRE	1,21	1,45	1,38	1,36
10	PTPP	2,22	2,41	2,84	2,88
11	WEGE	1,76	1,52	1,77	1,51
12	WIKA	2,44	2,23	3,09	2,98

Lampiran 6 Rasio Leverage (DER)

No	Kode	2018	2019	2020	2021
1	ACST	0.84	0.97	0.89	0.55
2	ADHI	0.79	0.81	0.85	0.86
3	BALI	0.51	0.54	0.53	0.53
4	EXCL	0.68	0.70	0.72	0.72
5	FREN	0.51	0.54	0.68	0.71
6	IDPR	0.36	0.39	0.49	0.59
7	IPCM	0.10	0.16	0.22	0.19
8	ISAT	0.77	0.78	0.79	0.84
9	PPRE	0.55	0.59	0.58	0.58
10	PTPP	0.69	0.71	0.74	0.74
11	WEGE	0.64	0.60	0.64	0.60
12	WIKA	0.71	0.69	0.76	0.75

Lampiran 7 Rasio Nilai Perusahaan (PBV)

No	Kode	2018	2019	2020	2021
1	ACST	0,79	2,97	1,03	2,45
2	ADHI	0,90	0,61	0,99	0,57
3	BALI	3,38	2,26	1,44	1,46
4	EXCL	1,15	1,76	1,53	1,69
5	FREN	1,07	2,36	1,43	2,12
6	IDPR	1,46	0,62	0,57	0,62
7	IPCM	2,49	0,86	1,72	1,34
8	ISAT	0,75	1,15	2,13	3,27
9	PPRE	1,42	0,97	1,23	0,79

10	PTPP	0,88	0,84	1,10	0,57
11	WEGE	1,09	1,21	1,13	0,78
12	WIKA	1,00	1,08	1,30	0,76

Lampiran 8 Hasil Uji Statistik Deskriptif ROE

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Return On Equity	48	-413.56	66.59	-13.4904	84.35514
Valid N (listwise)	48				

Lampiran 9 Hasil Uji Statistik Deskriptif CR

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Current Ratio	48	.24	6.28	1.2760	1.06506
Valid N (listwise)	48				

Lampiran 10 Hasil Uji Statistik Deskriptif DAR

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Debt to Asset	48	.10	.97	.6288	.19063
Valid N (listwise)	48				

Lampiran 11 Hasil Uji Statistik Deskriptif DER

Descriptive Statistics

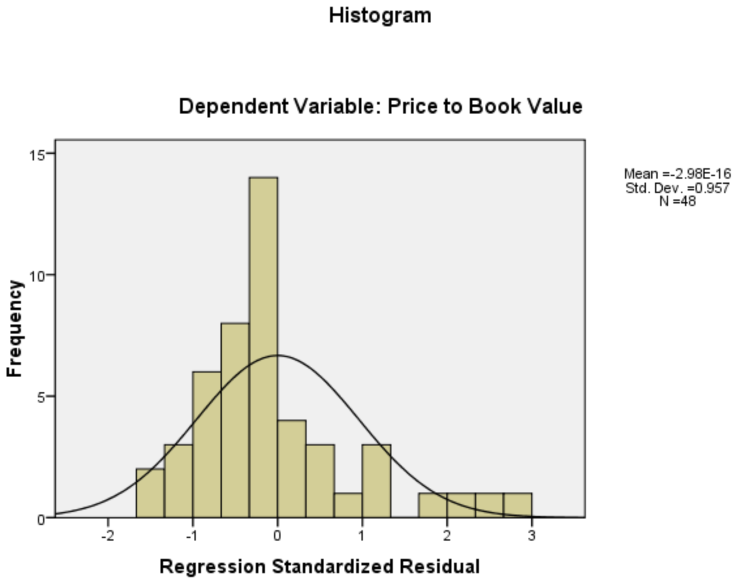
	N	Minimum	Maximum	Mean	Std. Deviation
Debt to Equity	48	.11	35.47	3.0252	5.07824
Valid N (listwise)	48				

Lampiran 12 Hasil Uji Statistik Deskriptif PBV

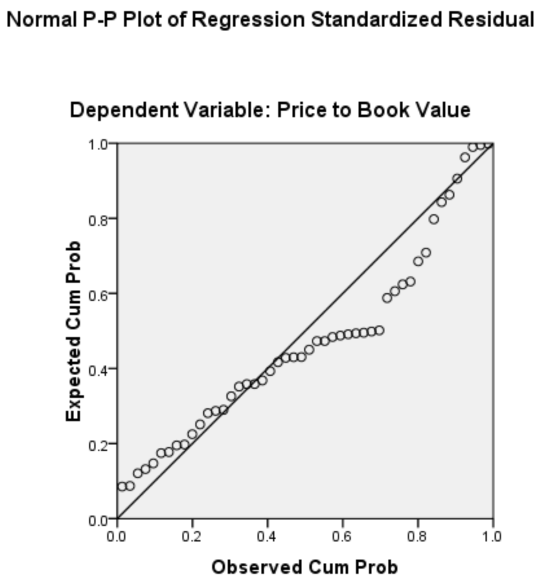
Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Price to Book Value	48	57	338	135.60	70.640
Valid N (listwise)	48				

Lampiran 13 Hasil Uji Normalitas (Histogram)



Lampiran 13 Hasil Uji Normalitas (*Probability Plot*)



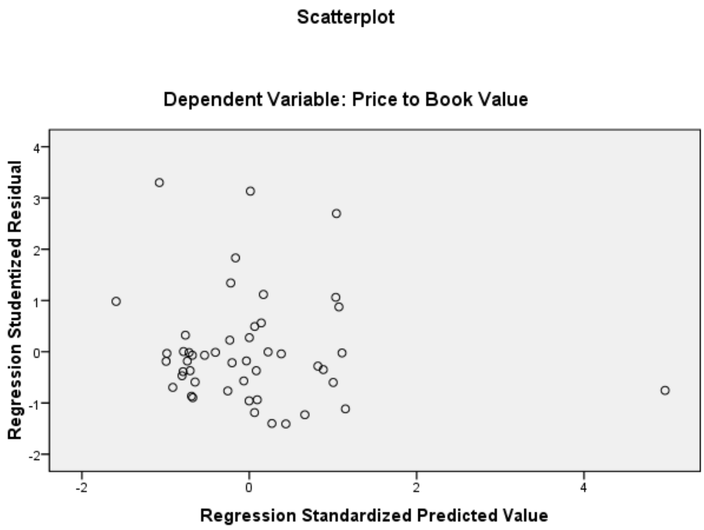
Lampiran 14 Hasil Uji Multikolinearitas (VIF)

Coefficients[a]

Model		Collinearity Statistics	
		Tolerance	VIF
1	Return On Equity	.440	2.270
	Current Ratio	.444	2.252
	Debt to Asset	.330	3.029
	Debt to Equity	.329	3.037

a. Dependent Variable: Price to Book Value

Lampiran 15 Hasil Uji Heteroskedastisitas (*Scatter Plot*)



Lampiran 16 Hasil Uji Heteroskedastisitas (*Glejser*)

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.884	.442		2.002	.052
	Return On Equity	.001	.001	.108	.484	.631
	Current Ratio	-.032	.091	-.078	-.353	.726
	Debt to Asset	-.674	.591	-.293	-1.140	.260
	Debt to Equity	.007	.022	.080	.309	.759

a. Dependent Variable: ABRESID

Lampiran 17 Hasil Uji Autokorelasi (Durbin Watson)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.483[a]	.233	.162	.64665	1.862

a. Predictors: (Constant), Debt to Equity, Current Ratio, Return On Equity, Debt to Asset

b. Dependent Variable: Price to Book Value

Lampiran 17 Hasil Uji Autokorelasi (*Runs Test*)

Runs Test

	Unstandardized Residual
Test Value[a]	-.06713
Cases < Test Value	24
Cases >= Test Value	24
Total Cases	48
Number of Runs	21
Z	-1.021
Asymp. Sig. (2-tailed)	.307

a. Median

Lampiran 18 Hasil Uji Regresi Linier Berganda

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.112	.644		4.833	.000
	Return On Equity	.001	.002	.145	.722	.474
	Current Ratio	-.300	.133	-.452	-2.254	.029
	Debt to Asset	-2.595	.861	-.700	-3.014	.004
	Debt to Equity	.091	.032	.653	2.807	.007

a. Dependent Variable: Price to Book Value

Lampiran 19 Hasil Uji T (parsial)

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	3.112	.644		4.833	.000
	Return On Equity	.001	.002	.145	.722	.474
	Current Ratio	-.300	.133	-.452	-2.254	.029
	Debt to Asset	-2.595	.861	-.700	-3.014	.004
	Debt to Equity	.091	.032	.653	2.807	.007

a. Dependent Variable: Price to Book Value

Lampiran 20 Hasil Uji F (simultan)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.483[a]	.233	.162	.64665	1.862

a. Predictors: (Constant), Debt to Equity, Current Ratio, Return On Equity, Debt to Asset

b. Dependent Variable: Price to Book Value

Lampiran 21 Hasil Uji Determinasi R Square

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.483[a]	.233	.162	.64665	1.862

a. Predictors: (Constant), Debt to Equity, Current Ratio, Return On Equity, Debt to Asset

b. Dependent Variable: Price to Book Value