

Lampiran 1. DER

no	perusahaan	tahun	utang	ekuitas	DER
1	ASII	2012	92460	89814	1.029461
2	AUTO	2012	3396543	5410513	0.627767
3	BRAM	2012	60647	169623	0.35754
4	CLPI	2012	239724	186327	1.286577
5	DPNS	2012	28940	155593	0.185998
6	GGRM	2012	14903612	26605713	0.560166
7	INAI	2012	483006	129218	3.737916
8	INCI	2012	16519	115760	0.1427
9	INDF	2012	26206700	33321900	0.786471
10	INDS	2012	528206	1136573	0.464736
11	KBLM	2012	458195	264746	1.730697
12	KDSI	2012	254558	316006	0.805548
13	KKGI	2012	3050267	7329884	0.416141
14	LION	2012	61668	371829	0.16585
15	LTLS	2012	2921227	1133547	2.577067
16	MTDL	2012	961950	700430	1.373371
17	NIPS	2012	322620	202073	1.596552
18	PICO	2012	395503	199113	1.986324
19	PYFA	2012	48144	87705	0.548931
20	RDTX	2012	254727	953178	0.26724
21	SKLT	2012	120300	129500	0.928958
22	SRSN	2012	132905	269204	0.493696
23	STTP	2012	670149	579691	1.156045
24	TBLA	2012	3438100	1749100	1.965639
25	TCID	2012	164751	1096822	0.150208
26	TRST	2012	835137	1352992	0.617252
27	ULTJ	2012	744275	1676519	0.443941
28	ASII	2013	107806	106188	1.015237
29	AUTO	2013	3058924	9425919	0.324523
30	BRAM	2013	76167	162861	0.467681
31	CLPI	2013	331095	242123	1.367466
32	DPNS	2013	32945	223428	0.147452
33	GGRM	2013	21353980	29416271	0.725924
34	INCI	2013	10050	126092	0.079704
35	INDF	2013	40893800	36884100	1.108711
36	INDS	2013	443653	1752866	0.253101
37	KBLM	2013	384632	269664	1.426338

38	KDSI	2013	498224	352009	1.415373
39	KKGI	2013	3273700	7335071	0.446308
40	LION	2013	82784	415784	0.199103
41	LMSH	2013	31230	110468	0.282706
42	LTLS	2013	3155452	1379511	2.28737
43	MTDL	2013	1343370	947850	1.417281
44	NIPS	2013	562461	235946	2.383855
45	PICO	2013	406305	215035	1.889483
46	PYFA	2013	81217	93901	0.864922
47	RDTX	2013	402416	1147258	0.350763
48	SKLT	2013	162300	139700	1.161775
49	SRSN	2013	106407	314376	0.33847
50	STTP	2013	775931	694128	1.11785
51	TBLA	2013	4428900	1783400	2.483402
52	TCID	2013	282962	1182991	0.239192
53	TRST	2013	1551242	1709677	0.90733
54	ASII	2014	115840	120187	0.963831
55	AUTO	2014	4244369	10136557	0.418719
56	BRAM	2014	129647	178651	0.7257
57	CLPI	2014	214561	286582	0.74869
58	DPNS	2014	32795	236083	0.138913
59	GGRM	2014	25099875	33134403	0.757517
60	INCI	2014	10873	137120	0.079296
61	INDF	2014	45803000	40274200	1.137279
62	INDS	2014	459998	2068064	0.222429
63	KBLM	2014	356962	290288	1.229682
64	KDSI	2014	555679	396498	1.401467
65	KKGI	2014	2737429	7219440	0.379175
66	LION	2014	156124	443979	0.351647
67	LMSH	2014	23964	115951	0.206674
68	LTLS	2014	3140124	1534803	2.045946
69	MTDL	2014	1550600	1183600	1.310071
70	NIPS	2014	632960	575894	1.099091
71	PICO	2014	395526	626627	0.631198
72	PYFA	2014	76177	96558	0.788925
73	RDTX	2014	291667	1351774	0.215766
74	SKLT	2014	178200	153400	1.161669
75	SRSN	2014	134511	328836	0.409052
76	STTP	2014	882610	817594	1.079521
77	TBLA	2014	4881600	2446800	1.995096
78	TCID	2014	569761	1283504	0.443911

79	TRST	2014	1499792	1761493	0.851432
80	ULTJ	2014	651987	2265097	0.287841
81	ASII	2015	118902	126533	0.939692
82	AUTO	2015	4195684	10143426	0.413636
83	BRAM	2015	108901	182934	0.595302
84	CLPI	2015	166000	377900	0.43927
85	DPNS	2015	33187	241296	0.137536
86	GGRM	2015	25497504	38007909	0.670847
87	INCI	2015	15495	154051	0.100584
88	INDF	2015	48709900	43121600	1.129594
89	INDS	2015	634889	1919039	0.330837
90	KBLM	2015	357910	296475	1.207218
91	KDSI	2015	798173	378921	2.106436
92	KKGI	2015	2178041	7676117	0.283743
93	LION	2015	184731	454599	0.40636
94	LMSH	2015	21341	112441	0.189797
95	LTLS	2015	3773710	1619620	2.329997
96	MTDL	2015	1947590	1549080	1.257256
97	NIPS	2015	938717	609003	1.5414
98	PICO	2015	358697	247091	1.45168
99	PYFA	2015	58729	101222	0.5802
100	RDTX	2015	282594	1589565	0.177781
101	SKLT	2015	225100	152300	1.478004
102	SRSN	2015	233993	340080	0.688053
103	STTP	2015	910759	1008809	0.902806
104	TBLA	2015	6405700	2887400	2.218501
105	TCID	2015	367225	1714871	0.214141
106	TRST	2015	1400439	1956921	0.715634
107	ULTJ	2015	742490	2797507	0.265411
108	ASII	2016	121949	139906	0.87165
109	AUTO	2016	4075716	10536558	0.386817
110	BRAM	2016	98316	197744	0.497188
111	CLPI	2016	138800	428800	0.323694
112	DPNS	2016	32865	263264	0.124837
113	GGRM	2016	23387406	39564228	0.591125
114	INCI	2016	26525	242826	0.109235
115	INDF	2016	38233100	43941400	0.870093
116	INDS	2016	409209	1822667	0.224511
117	KBLM	2016	318436	320655	0.99308
118	KDSI	2016	722489	419784	1.721097
119	KKGI	2016	1429904	8440971	0.1694

120	LION	2016	215210	470603	0.457307
121	LMSH	2016	45512	117316	0.387944
122	LTLS	2016	3979344	1679016	2.370045
123	MTDL	2016	2026720	1849300	1.095939
124	NIPS	2016	935375	842581	1.110131
125	PICO	2016	372724	265843	1.402046
126	PYFA	2016	61554	105509	0.5834
127	RDTX	2016	273291	1828463	0.149465
128	SKLT	2016	272100	296200	0.918636
129	SRSN	2016	315096	402054	0.783716
130	STTP	2016	1167899	1168512	0.999475
131	TBLA	2016	9176200	3420600	2.682629
132	TCID	2016	401943	1783159	0.225411
133	TRST	2016	1358241	1932355	0.702894
134	ULTJ	2016	749966	3489234	0.214937

Lampiran 2. ROE

no	perusahaan	tahun	laba bersih	ekuitas	roe
1	ASII	2012	22742	89814	0.253212
2	AUTO	2012	1135914	5410513	0.209946
3	BRAM	2012	22546	169623	0.132918
4	CLPI	2012	40884	186327	0.219421
5	DPNS	2012	20608	155593	0.132448
6	GGRM	2012	4068711	26605713	0.152926
7	INAI	2012	23155	129218	0.179193
8	INCI	2012	4444	115760	0.03839
9	INDF	2012	4779446	33321900	0.143433
10	INDS	2012	134068	1136573	0.117958
11	KBLM	2012	23833	264746	0.090022
12	KDSI	2012	36837	316006	0.116571
13	KKGI	2012	2358982	7329884	0.321831
14	LION	2012	85374	371829	0.229606
15	LTLS	2012	108958	1133547	0.096121
16	MTDL	2012	116860	700430	0.16684
17	NIPS	2012	21553	202073	0.106659
18	PICO	2012	11137	199113	0.055933
19	PYFA	2012	5308	87705	0.060521
20	RDTX	2012	124818	953178	0.130949
21	SKLT	2012	7962	129500	0.061483

22	SRSN	2012	16956	269204	0.062986
23	STTP	2012	74626	579691	0.128734
24	TBLA	2012	243767	1749100	0.139367
25	TCID	2012	150374	1096822	0.1371
26	TRST	2012	61453	1352992	0.04542
27	ULTJ	2012	363432	1676519	0.216778
28	ASII	2013	22297	106188	0.209977
29	AUTO	2013	999766	9425919	0.106066
30	BRAM	2013	5542	162861	0.034029
31	CLPI	2013	56260	242123	0.232361
32	DPNS	2013	66813	223428	0.299036
33	GGRM	2013	4383932	29416271	0.149031
34	INCI	2013	10332	126092	0.08194
35	INDF	2013	3416635	36884100	0.092632
36	INDS	2013	147608	1752866	0.08421
37	KBLM	2013	7678	269664	0.028472
38	KDSI	2013	36003	352009	0.102279
39	KKGI	2013	1724035	7335071	0.23504
40	LION	2013	64761	415784	0.155756
41	LMSH	2013	14383	110468	0.130201
42	LTLS	2013	127491	1379511	0.092418
43	MTDL	2013	170231	947850	0.179597
44	NIPS	2013	33872	235946	0.143558
45	PICO	2013	15439	215035	0.071798
46	PYFA	2013	6195	93901	0.065974
47	RDTX	2013	198230	1147258	0.172786
48	SKLT	2013	11400	139700	0.081603
49	SRSN	2013	15994	314376	0.050875
50	STTP	2013	114437	694128	0.164864
51	TBLA	2013	86549	1783400	0.04853
52	TCID	2013	160148	1182991	0.135376
53	TRST	2013	32965	1709677	0.019281
54	ASII	2014	22131	120187	0.184138
55	AUTO	2014	956409	10136557	0.094352
56	BRAM	2014	15886	178651	0.088922
57	CLPI	2014	50974	286582	0.177869
58	DPNS	2014	14520	236083	0.061504
59	GGRM	2014	5395293	33134403	0.162831
60	INCI	2014	11028	137120	0.080426
61	INDF	2014	5146323	40274200	0.127782
62	INDS	2014	127657	2068064	0.061728

63	KBLM	2014	20624	290288	0.071047
64	KDSI	2014	44489	396498	0.112205
65	KKGI	2014	800228	7219440	0.110844
66	LION	2014	49002	443979	0.11037
67	LMSH	2014	7403	115951	0.063846
68	LTLS	2014	201189	1534803	0.131085
69	MTDL	2014	268993	1183600	0.227267
70	NIPS	2014	50135	575894	0.087056
71	PICO	2014	16154	626627	0.025779
72	PYFA	2014	2657	96558	0.027517
73	RDTX	2014	232637	1351774	0.172098
74	SKLT	2014	16500	153400	0.107562
75	SRSN	2014	14456	328836	0.043961
76	STTP	2014	123465	817594	0.15101
77	TBLA	2014	436503	2446800	0.178397
78	TCID	2014	174314	1283504	0.135811
79	TRST	2014	30084	1761493	0.017079
80	ULTJ	2014	283361	2265097	0.125099
81	ASII	2015	15613	126533	0.123391
82	AUTO	2015	322701	10143426	0.031814
83	BRAM	2015	12574	182934	0.068735
84	CLPI	2015	40200	377900	0.106377
85	DPNS	2015	9859	241296	0.040859
86	GGRM	2015	6452834	38007909	0.169776
87	INCI	2015	16961	154051	0.1101
88	INDF	2015	3709501	43121600	0.086024
89	INDS	2015	1933	1919039	0.001007
90	KBLM	2015	12760	296475	0.043039
91	KDSI	2015	11471	378921	0.030273
92	KKGI	2015	567221	7676117	0.073894
93	LION	2015	46019	454599	0.10123
94	LMSH	2015	1944	112441	0.017289
95	LTLS	2015	34032	1619620	0.021012
96	MTDL	2015	326634	1549080	0.210857
97	NIPS	2015	30671	609003	0.050363
98	PICO	2015	14975	247091	0.060605
99	PYFA	2015	3087	101222	0.030497
100	RDTX	2015	258656	1589565	0.162721
101	SKLT	2015	20100	152300	0.131976
102	SRSN	2015	15505	340080	0.045592
103	STTP	2015	185705	1008809	0.184083

104	TBLA	2015	200783	2887400	0.069538
105	TCID	2015	544474	1714871	0.317501
106	TRST	2015	25314	1956921	0.012936
107	ULTJ	2015	523100	2797507	0.186988
108	ASII	2016	18302	139906	0.130816
109	AUTO	2016	483421	10536558	0.04588
110	BRAM	2016	22299	197744	0.112767
111	CLPI	2016	63300	428800	0.147621
112	DPNS	2016	10009	263264	0.038019
113	GGRM	2016	6672682	39564228	0.168654
114	INCI	2016	9989	242826	0.041136
115	INDF	2016	5266906	43941400	0.119862
116	INDS	2016	49556	1822667	0.027189
117	KBLM	2016	21246	320655	0.066258
118	KDSI	2016	47127	419784	0.112265
119	KKGI	2016	947286	8440971	0.112225
120	LION	2016	42345	470603	0.08998
121	LMSH	2016	6253	117316	0.0533
122	LTLS	2016	115337	1679016	0.068693
123	MTDL	2016	322877	1849300	0.174594
124	NIPS	2016	65683	842581	0.077955
125	PICO	2016	13753	265843	0.051734
126	PYFA	2016	5146	105509	0.048773
127	RDTX	2016	260009	1828463	0.142201
128	SKLT	2016	20600	296200	0.069548
129	SRSN	2016	11056	402054	0.027499
130	STTP	2016	174177	1168512	0.149059
131	TBLA	2016	621011	3420600	0.18155
132	TCID	2016	162059	1783159	0.090883
133	TRST	2016	33794	1932355	0.017489
134	ULTJ	2016	709826	3489234	0.203433

Lampiran 3. INSIDER OWNERSHIP

no	perusahaan	tahun	saham manajemen	saham beredar	insd
1	ASII	2012	14640000	40483553140	0.000362
2	AUTO	2012	2717000	3855786400	0.000705
3	BRAM	2012	124934471	450000000	0.277632
4	CLPI	2012	20609500	306338500	0.067277
5	DPNS	2012	18910440	331129952	0.057109
6	GGRM	2012	17702200	1924088000	0.0092
7	INAI	2012	300000	158400000	0.001894
8	INCI	2012	15170013	181035556	0.083796
9	INDF	2012	1380020	8780426500	0.000157
10	INDS	2012	1288000	315000000	0.004089
11	KBLM	2012	172000000	1120000000	0.153571
12	KDSI	2012	21611000	405000000	0.05336
13	KKGI	2012	3275000	1000000000	0.003275
14	LION	2012	129500	52016000	0.00249
15	LTLS	2012	28329600	780000000	0.03632
16	MTDL	2012	39692077	2246000000	0.017672
17	NIPS	2012	1390000	20000000	0.0695
18	PICO	2012	465000	568375000	0.000818
19	PYFA	2012	123440000	535080000	0.230694
20	RDTX	2012	2753000	268800000	0.010242
21	SKLT	2012	864000	690740500	0.001251
22	SRSN	2012	726876144	6020000000	0.120744
23	STTP	2012	55522000	1310000000	0.042383
24	TBLA	2012	4676000	4942098939	0.000946
25	TCID	2012	285225	201066667	0.001419
26	TRST	2012	53557859	2808000000	0.019073
27	ULTJ	2012	514055500	2888382000	0.177974
28	ASII	2013	14590000	40483553140	0.00036
29	AUTO	2013	3103000	4819733000	0.000644
30	BRAM	2013	124934471	450000000	0.277632
31	CLPI	2013	38818500	306338500	0.126718
32	DPNS	2013	18910440	331129952	0.057109
33	GGRM	2013	17702200	1924088000	0.0092
34	INCI	2013	15170013	181035556	0.083796
35	INDF	2013	1380020	8780426500	0.000157
36	INDS	2013	2285148	525000000	0.004353
37	KBLM	2013	100000000	1120000000	0.089286
38	KDSI	2013	20879500	405000000	0.051554

39	KKGI	2013	3275000	1000000000	0.003275
40	LION	2013	129500	52016000	0.00249
41	LMSH	2013	2459500	9600000	0.256198
42	LTLS	2013	20384000	780000000	0.026133
43	MTDL	2013	39692077	2246000000	0.017672
44	NIPS	2013	50040000	720000000	0.0695
45	PICO	2013	465000	568375000	0.000818
46	PYFA	2013	123440000	535080000	0.230694
47	RDTX	2013	3410500	268800000	0.012688
48	SKLT	2013	864000	690740500	0.001251
49	SRSN	2013	567100467	6020000000	0.094203
50	STTP	2013	40968000	1310000000	0.031273
51	TBLA	2013	4676000	4936098939	0.000947
52	TCID	2013	284892	201066667	0.001417
53	TRST	2013	42006109	2808000000	0.014959
54	ASII	2014	11615000	40483553140	0.000287
55	AUTO	2014	1016750	4819733000	0.000211
56	BRAM	2014	124934471	450000000	0.277632
57	CLPI	2014	20364500	306338500	0.066477
58	DPNS	2014	18910440	331129952	0.057109
59	GGRM	2014	17702200	1924008000	0.009201
60	INCI	2014	20146776	181035556	0.111286
61	INDF	2014	1380020	8780426500	0.000157
62	INDS	2014	2856434	656249710	0.004353
63	KBLM	2014	100000000	1120000000	0.089286
64	KDSI	2014	20879500	405000000	0.051554
65	KKGI	2014	3275000	1000000000	0.003275
66	LION	2014	129500	52016000	0.00249
67	LMSH	2014	2417500	9600000	0.251823
68	LTLS	2014	40768000	1560000000	0.026133
69	MTDL	2014	39692077	2246000000	0.017672
70	NIPS	2014	50040000	1486666666	0.033659
71	PICO	2014	465000	568375000	0.000818
72	PYFA	2014	123440000	535080000	0.230694
73	RDTX	2014	3410500	268800000	0.012688
74	SKLT	2014	864000	690740500	0.001251
75	SRSN	2014	697978645	6020000000	0.115943
76	STTP	2014	41494100	743600500	0.055802
77	TBLA	2014	4676000	5342098939	0.000875
78	TCID	2014	273004	201066667	0.001358
79	TRST	2014	33336559	2808000000	0.011872

80	ULTJ	2014	516776500	2888382000	0.178916
81	ASII	2015	14915000	40483553140	0.000368
82	AUTO	2015	0	4819733000	0
83	BRAM	2015	129934471	450000000	0.288743
84	CLPI	2015	20364500	306338500	0.066477
85	DPNS	2015	18910440	331129952	0.057109
86	GGRM	2015	17702200	1924088000	0.0092
87	INCI	2015	20221483	181035556	0.111699
88	INDF	2015	1380020	8780426500	0.000157
89	INDS	2015	2856434	656249710	0.004353
90	KBLM	2015	100000000	1120000000	0.089286
91	KDSI	2015	20879500	405000000	0.051554
92	KKGI	2015	3275000	1000000000	0.003275
93	LION	2015	1295000	520160000	0.00249
94	LMSH	2015	24565000	96000000	0.255885
95	LTLS	2015	40768000	1560000000	0.026133
96	MTDL	2015	40826136	2310169758	0.017672
97	NIPS	2015	50040000	1486666666	0.033659
98	PICO	2015	465000	568375000	0.000818
99	PYFA	2015	123440000	535080000	0.230694
100	RDTX	2015	2756000	268800000	0.010253
101	SKLT	2015	1669640	690740500	0.002417
102	SRSN	2015	697978645	6020000000	0.115943
103	STTP	2015	41790800	1310000000	0.031901
104	TBLA	2015	4676000	5342098939	0.000875
105	TCID	2015	273004	201066667	0.001358
106	TRST	2015	80096959	2808000000	0.028525
107	ULTJ	2015	517156900	2888382000	0.179047
108	ASII	2016	16190000	40483553140	0.0004
109	AUTO	2016	0	4819733000	0
110	BRAM	2016	129934471	450000000	0.288743
111	CLPI	2016	20364500	306338500	0.066477
112	DPNS	2016	18910440	331129952	0.057109
113	GGRM	2016	12946930	1924088000	0.006729
114	INCI	2016	26751483	181035556	0.147769
115	INDF	2016	1380020	8780426500	0.000157
116	INDS	2016	2856434	656249710	0.004353
117	KBLM	2016	100000000	1120000000	0.089286
118	KDSI	2016	21848100	405000000	0.053946
119	KKGI	2016	3275000	1000000000	0.003275
120	LION	2016	1295000	520160000	0.00249

121	LMSH	2016	22745000	96000000	0.236927
122	LTLS	2016	43196000	1560000000	0.02769
123	MTDL	2016	41992597	2376172964	0.017672
124	NIPS	2016	97944079	1635333332	0.059892
125	PICO	2016	465000	568375000	0.000818
126	PYFA	2016	123440000	535080000	0.230694
127	RDTX	2016	7155100	268800000	0.026619
128	SKLT	2016	1669640	690740500	0.002417
129	SRSN	2016	1327416952	6020000000	0.220501
130	STTP	2016	41750800	1310000000	0.031871
131	TBLA	2016	4676000	5342098939	0.000875
132	TCID	2016	286004	201066667	0.001422
133	TRST	2016	200473509	2808000000	0.071394
134	ULTJ	2016	331828800	2888382000	0.114884

Lampiran 4. SIZE

no	perusahaan	tahun	total asset	size
1	ASII	2012	182274000	19.02102
2	AUTO	2012	8807056	15.99106
3	BRAM	2012	2302.7	7.741838
4	CLPI	2012	426051	12.96231
5	DPNS	2012	184533	12.12558
6	GGRM	2012	41509325	17.54143
7	INAI	2012	612224	13.32485
8	INCI	2012	132279	11.79267
9	INDF	2012	59389400	17.89963
10	INDS	2012	1664779	14.3252
11	KBLM	2012	722941	13.49108
12	KDSI	2012	570564	13.25438
13	KKGI	2012	10380150	16.15541
14	LION	2012	433497	12.97964
15	LTLS	2012	4054774	15.21541
16	MTDL	2012	1662380	14.32376
17	NIPS	2012	525628	13.17235
18	PICO	2012	594616	13.29567
19	PYFA	2012	135849	11.8193
20	RDTX	2012	1207905	14.0044
21	SKLT	2012	249800	12.42842
22	SRSN	2012	402109	12.90448

23	STTP	2012	1249841	14.03853
24	TBLA	2012	5197600	15.46371
25	TCID	2012	1261573	14.04787
26	TRST	2012	2188129	14.59856
27	ULTJ	2012	2420794	14.69961
28	ASII	2013	213994000	19.18146
29	AUTO	2013	12484843	16.34003
30	BRAM	2013	2390.28	7.779166
31	CLPI	2013	573218	13.25902
32	DPNS	2013	256373	12.45439
33	GGRM	2013	50770251	17.74282
34	INCI	2013	136142	11.82145
35	INDF	2013	77611400	18.16722
36	INDS	2013	2196518	14.60238
37	KBLM	2013	654296	13.39132
38	KDSI	2013	850233	13.65327
39	KKGI	2013	10608770	16.17719
40	LION	2013	498568	13.1195
41	LMSH	2013	141698	11.86145
42	LTLS	2013	4532035	15.32668
43	MTDL	2013	2296990	14.64711
44	NIPS	2013	798407	13.59037
45	PICO	2013	621400	13.33973
46	PYFA	2013	175118	12.07322
47	RDTX	2013	1549674	14.25356
48	SKLT	2013	302000	12.61818
49	SRSN	2013	420782	12.94987
50	STTP	2013	1470059	14.20081
51	TBLA	2013	6212400	15.64206
52	TCID	2013	1465952	14.19802
53	TRST	2013	3260919	14.99752
54	ASII	2014	236029000	19.27947
55	AUTO	2014	14380926	16.48141
56	BRAM	2014	3082.98	8.033652
57	CLPI	2014	501142	13.12464
58	DPNS	2014	268877	12.50201
59	GGRM	2014	58220600	17.87975
60	INCI	2014	147993	11.90492
61	INDF	2014	85938900	18.26915
62	INDS	2014	2282666	14.64085
63	KBLM	2014	647250	13.38049

64	KDSI	2014	952177	13.76651
65	KKGI	2014	9956869	16.11377
66	LION	2014	600103	13.30486
67	LMSH	2014	139916	11.8488
68	LTLS	2014	4668574	15.35636
69	MTDL	2014	2739570	14.82331
70	NIPS	2014	1206854	14.00353
71	PICO	2014	626627	13.34811
72	PYFA	2014	172736	12.05952
73	RDTX	2014	1643441	14.3123
74	SKLT	2014	331600	12.71168
75	SRSN	2014	463347	13.04623
76	STTP	2014	1700214	14.34626
77	TBLA	2014	7328400	15.80727
78	TCID	2014	1853235	14.43244
79	TRST	2014	3261285	14.99763
80	ULTJ	2014	2917084	14.8861
81	ASII	2015	245435000	19.31854
82	AUTO	2015	14339110	16.4785
83	BRAM	2015	2918.35	7.978774
84	CLPI	2015	543877	13.20648
85	DPNS	2015	274483	12.52264
86	GGRM	2015	63505413	17.96664
87	INCI	2015	169546	12.04088
88	INDF	2015	91831500	18.33547
89	INDS	2015	2553928	14.75314
90	KBLM	2015	654386	13.39145
91	KDSI	2015	1177094	13.97856
92	KKGI	2015	8954157	16.00763
93	LION	2015	639990	13.36921
94	LMSH	2015	133783	11.80397
95	LTLS	2015	5393330	15.50067
96	MTDL	2015	3496670	15.06732
97	NIPS	2015	1547720	14.25229
98	PICO	2015	605788	13.31429
99	PYFA	2015	159951	11.98262
100	RDTX	2015	1872159	14.4426
101	SKLT	2015	377100	12.84027
102	SRSN	2015	574073	13.26051
103	STTP	2015	1919568	14.46761
104	TBLA	2015	9293000	16.04477

105	TCID	2015	2082097	14.54889
106	TRST	2015	3357359	15.02667
107	ULTJ	2015	3539997	15.07964
108	ASII	2016	261855000	19.3833
109	AUTO	2016	14612274	16.49737
110	BRAM	2016	2960.6	7.993147
111	CLPI	2016	567560	13.2491
112	DPNS	2016	296129	12.59855
113	GGRM	2016	62951634	17.95788
114	INCI	2016	269351	12.50377
115	INDF	2016	82174500	18.22436
116	INDS	2016	2477273	14.72267
117	KBLM	2016	639091	13.3678
118	KDSI	2016	1142273	13.94853
119	KKGI	2016	8970875	16.00949
120	LION	2016	685813	13.43836
121	LMSH	2016	162828	12.00045
122	LTLS	2016	5658360	15.54864
123	MTDL	2016	3876020	15.17032
124	NIPS	2016	1777956	14.39097
125	PICO	2016	638567	13.36698
126	PYFA	2016	167063	12.02613
127	RDTX	2016	2101754	14.55828
128	SKLT	2016	568200	13.25023
129	SRSN	2016	717150	13.48304
130	STTP	2016	2336411	14.66413
131	TBLA	2016	12596800	16.34895
132	TCID	2016	2185101	14.59717
133	TRST	2016	3290596	15.00658
134	ULTJ	2016	4239200	15.25989

Lampiran 5. PBV

no	perusahaan	tahun	harga saham	book value	pbv
1	ASII	2012	7600	2218.53	3.425692
2	AUTO	2012	3700	1422.56	2.600945
3	BRAM	2012	3000	3645.01	0.823043
4	CLPI	2012	1460	648.39	2.251731
5	DPNS	2012	385	470.2	0.818801
6	GGRM	2012	56300	13827.7	4.071538
7	INAI	2012	450	815.77	0.551626
8	INCI	2012	245	639.43	0.383154
9	INDF	2012	5850	3888.5	1.504436
10	INDS	2012	4200	3608.17	1.164025
11	KBLM	2012	135	236.38	0.571114
12	KDSI	2012	495	780.26	0.634404
13	KKGI	2012	2475	708.8	3.491817
14	LION	2012	10400	7148.37	1.454877
15	LTLS	2012	740	1453.27	0.509197
16	MTDL	2012	164	311.86	0.525877
17	NIPS	2012	4100	10745.63	0.38155
18	PICO	2012	260	350.32	0.742179
19	PYFA	2012	117	163.91	0.713806
20	RDTX	2012	3500	3546.05	0.987014
21	SKLT	2012	180	187.45	0.960256
22	SRSN	2012	50	44.72	1.118068
23	STTP	2012	1050	442.51	2.372828
24	TBLA	2012	490	356.02	1.376327
25	TCID	2012	11000	5455.01	2.016495
26	TRST	2012	345	481.83	0.71602
27	ULTJ	2012	1330	580.44	2.291365
28	ASII	2013	6800	2622.99	2.592461
29	AUTO	2013	3650	1983.25	1.840413
30	BRAM	2013	2250	4440.68	0.506679
31	CLPI	2013	570	853.39	0.667924
32	DPNS	2013	470	674.74	0.696565
33	GGRM	2013	42000	15288.42	2.747177
34	INCI	2013	240	696.5	0.34458
35	INDF	2013	6600	4370.3	1.510194
36	INDS	2013	2675	3338.79	0.801188
37	KBLM	2013	158	240.77	0.656228
38	KDSI	2013	345	869.16	0.396935
39	KKGI	2013	2050	900.01	2.277752

40	LION	2013	12000	7993.39	1.50124
41	LMSH	2013	8000	11507.09	0.695224
42	LTLS	2013	360	1782.3	0.201986
43	MTDL	2013	269	414.2	0.649445
44	NIPS	2013	325	310.45	1.046867
45	PICO	2013	155	378.33	0.409695
46	PYFA	2013	147	175.49	0.837655
47	RDTX	2013	4900	4268.09	1.148055
48	SKLT	2013	180	202.17	0.89034
49	SRSN	2013	50	52.22	0.957488
50	STTP	2013	1550	529.87	2.925246
51	TBLA	2013	470	363.81	1.291883
52	TCID	2013	11900	5883.57	2.022582
53	TRST	2013	250	608.86	0.410603
54	ASII	2014	7425	2972.17	2.498175
55	AUTO	2014	4200	2103.14	1.997014
56	BRAM	2014	5000	4937.11	1.012738
57	CLPI	2014	795	1036.88	0.766723
58	DPNS	2014	353	712.96	0.495119
59	GGRM	2014	60700	17269.85	3.514796
60	INCI	2014	238	757.42	0.314225
61	INDF	2014	6750	4695.49	1.43755
62	INDS	2014	1600	2786.01	0.574298
63	KBLM	2014	155	259.19	0.598017
64	KDSI	2014	364	979.01	0.371804
65	KKGI	2014	1005	897.81	1.119391
66	LION	2014	9300	8535.43	1.089576
67	LMSH	2014	6450	12078.25	0.534018
68	LTLS	2014	900	998.41	0.901433
69	MTDL	2014	581	519.68	1.117996
70	NIPS	2014	487	387.37	1.257196
71	PICO	2014	160	406.6	0.393507
72	PYFA	2014	135	180.46	0.748088
73	RDTX	2014	5250	5028.92	1.043962
74	SKLT	2014	300	222.03	1.351169
75	SRSN	2014	50	54.62	0.915416
76	STTP	2014	2880	624.12	4.614497
77	TBLA	2014	755	461.32	1.636608
78	TCID	2014	17525	6383.48	2.745368
79	TRST	2014	380	627.31	0.605761
80	ULTJ	2014	3720	784.21	4.743627

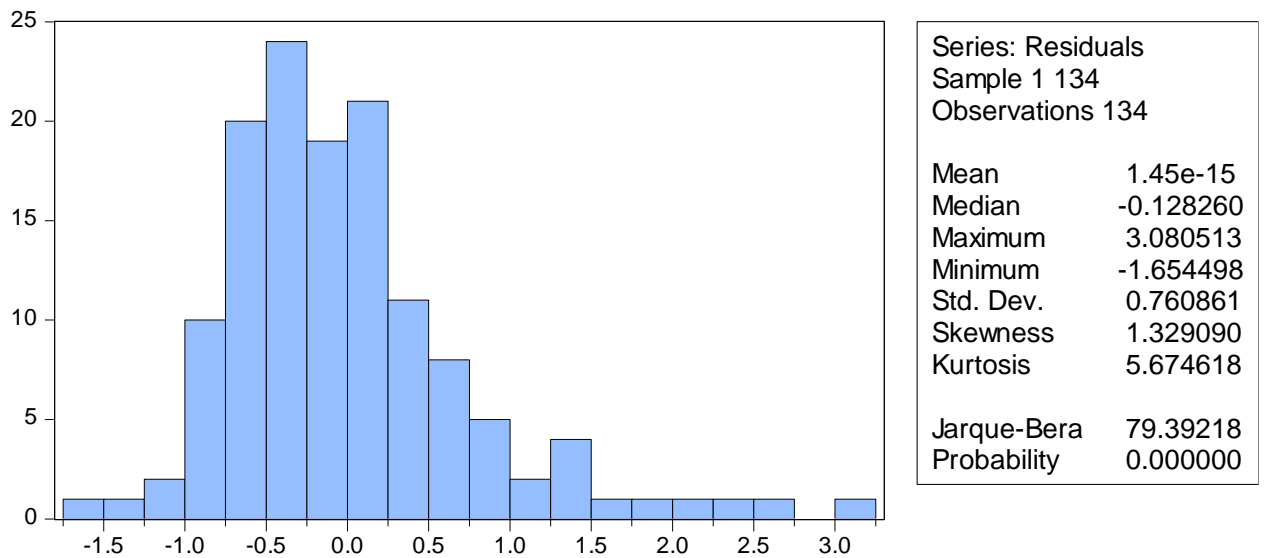
81	ASII	2015	6000	3125.82	1.919496
82	AUTO	2015	1600	2104.56	0.760254
83	BRAM	2015	4680	5958.36	0.785451
84	CLPI	2015	645	1310.75	0.492085
85	DPNS	2015	387	728.71	0.531075
86	GGRM	2015	55000	19753.73	2.784284
87	INCI	2015	305	850.95	0.358423
88	INDF	2015	5175	4911.1	1.053735
89	INDS	2015	350	2924.25	0.119689
90	KBLM	2015	132	264.71	0.498659
91	KDSI	2015	191	935.61	0.204145
92	KKGI	2015	420	1125.09	0.373303
93	LION	2015	1050	8743.56	0.120088
94	LMSH	2015	575	1171.26	0.490924
95	LTLS	2015	500	1038.22	0.481593
96	MTDL	2015	632	670.55	0.94251
97	NIPS	2015	425	409.64	1.037496
98	PICO	2015	128	434.73	0.294436
99	PYFA	2015	112	189.17	0.59206
100	RDTX	2015	6000	5913.56	1.014617
101	SKLT	2015	370	220.12	1.680901
102	SRSN	2015	50	56.49	0.885112
103	STTP	2015	3015	770.08	3.915178
104	TBLA	2015	510	538.83	0.946495
105	TCID	2015	16500	8528.87	1.934606
106	TRST	2015	310	696.91	0.444821
107	ULTJ	2015	3945	968.54	4.073141
108	ASII	2016	8275	3255.72	2.54168
109	AUTO	2016	2050	2134.06	0.96061
110	BRAM	2016	6675	4394	1.519117
111	CLPI	2016	950	1399.76	0.678688
112	DPNS	2016	400	786.56	0.508544
113	GGRM	2016	63900	19533.56	3.271293
114	INCI	2016	306	1217.19	0.251399
115	INDF	2016	7925	5114.31	1.549574
116	INDS	2016	810	3110.13	0.260439
117	KBLM	2016	240	289.63	0.828643
118	KDSI	2016	350	999.2	0.35028
119	KKGI	2016	1500	844.1	1.777041
120	LION	2016	1050	9013.96	0.116486
121	LMSH	2016	590	1192.59	0.494722

122	LTLS	2016	350	1076.29	0.325191
123	MTDL	2016	650	778.27	0.835186
124	NIPS	2016	354	129.5	2.733591
125	PICO	2016	222	456.02	0.486821
126	PYFA	2016	200	194.48	1.028383
127	RDTX	2016	10000	6802.31	1.470089
128	SKLT	2016	308	241.85	1.273517
129	SRSN	2016	50	59.04	0.846883
130	STTP	2016	3190	835.46	3.818256
131	TBLA	2016	990	640.31	1.546126
132	TCID	2016	12500	8688.91	1.438615
133	TRST	2016	300	660.51	0.454194
134	ULTJ	2016	4570	1157.89	3.946834

Lampiran 6. Statistic deskriptif

	DER	ROE	INSD	SIZE	PBV
Mean	0.865098	0.111268	0.058996	14.23293	1.275593
Median	0.709264	0.106518	0.018373	14.19941	0.928963
Maximum	3.737916	0.321831	0.288743	19.38330	4.743627
Minimum	0.079296	0.001007	0.000000	7.741838	0.116486
Std. Dev.	0.685665	0.066256	0.081063	2.236972	1.039371
Skewness	1.282351	0.732676	1.556158	-0.149888	1.453780
Kurtosis	4.718636	3.373766	4.270272	4.222095	4.486191
Jarque-Bera	53.21704	12.76884	63.09224	8.840553	59.53326
Probability	0.000000	0.001688	0.000000	0.012031	0.000000
Sum	115.9231	14.90990	7.905407	1907.213	170.9294
Sum Sq. Dev.	62.52808	0.583842	0.873968	665.5381	143.6788
Observations	134	134	134	134	134

Lampiran 7. Uji normalitas



Lampiran 8. Uji heteros menggunakan uji white

Heteroskedasticity Test: White

F-statistic	1.545228	Prob. F(4,129)	0.1930
Obs*R-squared	6.126916	Prob. Chi-Square(4)	0.1899
Scaled explained SS	13.27174	Prob. Chi-Square(4)	0.0100

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 02/17/18 Time: 20:31

Sample: 1 134

Included observations: 134

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.445149	0.488694	0.910895	0.3640
DER^2	-0.048249	0.057389	-0.840730	0.4021
ROE^2	13.25446	5.891313	2.249832	0.0262
INSD^2	0.131469	6.457193	0.020360	0.9838
SIZE^2	-0.000169	0.002097	-0.080637	0.9359
R-squared	0.045723	Mean dependent var		0.574589
Adjusted R-squared	0.016133	S.D. dependent var		1.246972
S.E. of regression	1.236872	Akaike info criterion		3.299648
Sum squared resid	197.3509	Schwarz criterion		3.407776
Log likelihood	-216.0764	Hannan-Quinn criter.		3.343588
F-statistic	1.545228	Durbin-Watson stat		2.120909
Prob(F-statistic)	0.192974			

Lampiran 9. Uji multikolinieritas

Variance Inflation Factors

Date: 02/17/18 Time: 20:31

Sample: 1 134

Included observations: 134

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.401792	90.20565	NA
DER	0.010090	2.752501	1.057095
ROE	1.127684	4.237531	1.103090
INSD	1.291293	2.899822	1.890810
SIZE	0.001714	79.84756	1.910827

Lampiran 10. Uji autokorelasi menggunakan hasil DW

Dependent Variable: PBV
 Method: Least Squares
 Date: 02/17/18 Time: 20:30
 Sample: 1 134
 Included observations: 134

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.115400	0.633870	-4.914885	0.0000
DER	-0.218482	0.100451	-2.175000	0.0315
ROE	7.286566	1.061925	6.861660	0.0000
INSD	3.919086	1.136351	3.448835	0.0008
SIZE	0.248581	0.041396	6.004916	0.0000
R-squared	0.464118	Mean dependent var		1.275593
Adjusted R-squared	0.447502	S.D. dependent var		1.039371
S.E. of regression	0.772567	Akaike info criterion		2.358403
Sum squared resid	76.99487	Schwarz criterion		2.466531
Log likelihood	-153.0130	Hannan-Quinn criter.		2.402343
F-statistic	27.93117	Durbin-Watson stat		1.950551
Prob(F-statistic)	0.000000			

Lampiran 11. Hipotesis

Dependent Variable: PBV
 Method: Least Squares
 Date: 02/17/18 Time: 20:30
 Sample: 1 134
 Included observations: 134

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.115400	0.633870	-4.914885	0.0000
DER	-0.218482	0.100451	-2.175000	0.0315
ROE	7.286566	1.061925	6.861660	0.0000
INSD	3.919086	1.136351	3.448835	0.0008
SIZE	0.248581	0.041396	6.004916	0.0000
R-squared	0.464118	Mean dependent var		1.275593
Adjusted R-squared	0.447502	S.D. dependent var		1.039371
S.E. of regression	0.772567	Akaike info criterion		2.358403
Sum squared resid	76.99487	Schwarz criterion		2.466531
Log likelihood	-153.0130	Hannan-Quinn criter.		2.402343
F-statistic	27.93117	Durbin-Watson stat		1.950551
Prob(F-statistic)	0.000000			