

LAMPIRAN

Lampiran 1 Perusahaan yang Menjadi Sampel

No	Kode	Nama Perusahaan
1	AGII	Aneka Gas Industri Tbk.
2	AKPI	Argha Karya Prima Industry Tbk.
3	ALDO	Alkindo Naratama Tbk.
4	ALKA	Alakasa Industrindo Tbk.
5	ALMI	Alumindo Light Metal Industry Tbk.
6	AMFG	Asahimas Flat Glass Tbk.
7	AMIN	Ateliers Mecaniques D'Indonesie Tbk.
8	APLI	Asiaplast Industries Tbk.
9	ARNA	Arwana Citra Mulia Tbk.
10	ASII	Astra Internasional Tbk.
11	AUTO	Astra Auto Part Tbk.
12	BAJA	Sarana Central Bajatama Tbk.
13	BOLT	Garuda Metalindo Tbk.
14	BRNA	Berlina Tbk.
15	BTON	Betonjaya Manunggal Tbk.
16	CAMP	Campina Ice Cream Industry Tbk.
17	CEKA	Cahaya Kalbar Tbk.
18	CINT	Chitose Internasional Tbk.
19	CPIN	Charoen Pokphand Indonesia Tbk.
20	DAJK	Dwi Aneka Jaya Kemasindo Tbk.
21	DPNS	Duta Pertiwi Nusantara Tbk.
22	FASW	Fajar Surya Wisesa Tbk.
23	GDST	Gunawan Dianjaya Steel Tbk.
24	GGRM	Gudang Garam Tbk.
25	GJTL	Gajah Tunggal Tbk.
26	HOKI	Huyung Poetra Sembada Tbk.
27	HRTA	Hartadinata Abadi Tbk.
28	IMPC	Impack Pratama Industri Tbk.
29	INAI	Indal Alumunium Industry Tbk.
30	INCI	Intan Wijaya Internasional Tbk.
31	INDF	Indofood Sukses Makmur Tbk.
32	INDS	Indospring Tbk.
33	ISSP	Steel Pipe Industry of Indonesia Tbk.
34	JECC	Jembo Cable Company Tbk.
35	JPFA	Japfa Comfeed Indonesia Tbk.

No	Kode	Nama Perusahaan
36	KAEF	Kimia Farma Tbk.
37	KBLI	KMI Wire and Cable Tbk.
38	KDSI	Kedawung Setia Industrial Tbk.
39	KICI	Kedaung Indah Can Tbk.
40	KINO	Kino Indonesia Tbk
41	KLBF	Kalbe Farma Tbk.
42	KRAH	Grand Kartech Tbk.
43	LION	Lion Metal Works Tbk.
44	LMPI	Langgeng Makmur Industri Tbk.
45	LMSH	Lionmesh Prima Tbk.
46	MAIN	Malindo Feedmill Tbk.
47	MARK	Mark Dynamics Indonesia Tbk.
48	MDKI	Emdeki Utama Tbk.
49	MLIA	Mulia Industrindo Tbk.
50	MYOR	Mayora Indah Tbk.
51	NIPS	Nipress Tbk.
52	PBID	Panca Budi Idaman Tbk.
53	PICO	Pelangi Indah Canindo Tbk.
54	PRAS	Prima Alloy Steel Universal Tbk.
55	PSDN	Prasidha Aneka Niaga Tbk.
56	PYFA	Pyridam Farma Tbk.
57	SCCO	Nippon Indosari Corporindo Tbk.
58	SIDO	Sido Muncul Tbk.
59	SKBM	Supreme Cable Manufacturing and Commerce Tbk.
60	SKLT	Sekar Laut Tbk.
61	SMGR	Semen Indonesia Tbk.
62	SMSM	Selamat SempurnaTbk.
63	SRSN	Indo Acidatama Tbk.
64	STTP	Siantar Top Tbk.
65	TCID	Mandom Indonesia Tbk.
66	TRST	Trias Sentosa Tbk.
67	TSPC	Tempo Scan Pasific Tbk.
68	ULTJ	Ultrajaya Milk Industry & Trading Co. Tbk.
69	UNVR	Unilever Indonesia Tbk.
70	VOKS	Voksel Electric Tbk.
71	WIIM	Wismilak Inti Makmur Tbk.
72	WSBP	Waskita Beton Precast Tbk.
73	WTON	Wijaya Karya Beton Tbk.

Lampiran 2
Pengolahan data

No	Nama	Tahun	PBV	KOI	KA	KM	ROA	AG
1	ALDO	2014	2,53571	0,33333	1,00000	0,14322	0,08584	0,25441
2	ALKA	2014	1,44506	0,50000	1,00000	0,00065	0,01086	0,01226
3	ALMI	2014	0,25753	0,50000	1,00000	0,01604	0,00061	0,16728
4	AMFG	2014	1,09705	0,33333	1,33333	0,00005	0,11705	0,10708
5	ASII	2014	2,49818	0,36364	1,33333	0,00029	0,09395	0,10297
6	AUTO	2014	1,99702	0,30000	1,00000	0,00021	0,06061	0,15187
7	BAJA	2014	2,83873	0,33333	1,00000	0,73914	0,01444	0,15628
8	CEKA	2014	0,83015	0,33333	1,00000	0,00756	0,03193	0,20000
9	DAJK	2014	1,34898	0,50000	1,00000	0,01010	0,04761	0,68609
10	DPNS	2014	0,49512	0,33333	1,00000	0,00003	0,05400	0,04877
11	GGRM	2014	3,51480	0,50000	1,00000	0,00920	0,09267	0,14675
12	GJTL	2014	0,82995	0,50000	1,00000	0,00106	0,01682	0,04509
13	IMPC	2014	2,50277	0,50000	1,00000	0,01585	0,16687	0,05587
14	INAI	2014	0,76027	0,50000	1,00000	0,00218	0,02458	0,17157
15	INCI	2014	0,31422	0,33333	1,00000	0,13878	0,07452	0,08705
16	INDF	2014	1,43755	0,37500	1,00000	0,00016	0,05988	0,10730
17	INDS	2014	0,57430	0,33333	1,00000	0,00435	0,05592	0,03922
18	KAEF	2014	4,49253	0,40000	1,00000	0,00002	0,07905	0,20075
19	KDSI	2014	0,37181	0,66667	1,00000	0,04812	0,04672	0,11990
20	KRAH	2014	4,21407	0,33333	1,00000	0,00001	0,06622	1,00326
21	LION	2014	1,08958	0,33333	1,00000	0,00249	0,08166	0,20365
22	MLIA	2014	0,55059	0,40000	1,00000	0,00058	0,01733	0,00351
23	NIPS	2014	1,30365	0,33333	1,00000	0,03299	0,04154	0,51158
24	PICO	2014	0,14513	0,33333	1,00000	0,00040	0,02578	0,00841
25	PRAS	2014	0,20853	0,33333	1,00000	0,04960	0,08645	0,61737
26	SKBM	2014	2,85752	0,33333	1,00000	0,03100	0,13720	0,30519
27	SKLT	2014	1,35114	0,33333	1,00000	0,00125	0,04971	0,09797
28	SMGR	2014	1,42000	0,28571	1,66667	0,00001	0,16243	0,11437
29	SMSM	2014	5,96286	0,33333	1,00000	0,08342	0,24033	0,02142
30	SRSN	2014	0,91535	0,37500	1,00000	0,11594	0,03120	0,10116
31	STTP	2014	4,61452	0,50000	1,00000	0,00068	0,07262	0,15655
32	TCID	2014	2,74537	0,40000	1,33333	0,00136	0,09406	0,26419
33	TRST	2014	0,53159	0,50000	1,00000	0,01187	0,00922	0,00011
34	ULTJ	2014	4,74363	0,33333	1,00000	0,17900	0,09714	0,03751
35	ALDO	2015	2,36502	0,33333	1,00000	0,14322	0,06579	0,05578
36	AMFG	2015	0,83850	0,33333	1,33333	0,00005	0,07994	0,08214
37	AMIN	2015	1,12000	0,50000	1,00000	0,01000	0,09433	0,30630
38	APLI	2015	0,44000	0,33333	1,00000	0,23260	0,00388	0,12995

No	Nama	Tahun	PBV	KOI	KA	KM	ROA	AG
39	ASII	2015	1,91967	0,36364	1,33333	0,00037	0,06414	0,03139
40	BOLT	2015	3,68267	0,50000	1,00000	0,22400	0,10633	0,00769
41	BTON	2015	0,53000	0,50000	1,00000	0,09583	0,03453	0,05185
42	CINT	2015	1,07277	0,50000	1,00000	0,00307	0,07700	0,03409
43	CPIN	2015	3,39411	0,40000	1,66667	0,00002	0,07424	0,18439
44	DPNS	2015	0,53108	0,33333	1,00000	0,00003	0,03592	0,02080
45	GGRM	2015	2,78429	0,50000	1,00000	0,00920	0,10161	0,09052
46	INAI	2015	0,53500	0,50000	1,00000	0,00505	0,02151	0,48854
47	INCI	2015	0,36000	0,33333	1,00000	0,13919	0,10004	0,14747
48	INDF	2015	1,05373	0,37500	1,00000	0,00016	0,04039	0,06685
49	INDS	2015	0,12000	0,33333	1,00000	0,00026	0,00076	0,11884
50	ISSP	2015	0,53000	0,40000	1,00000	0,00007	0,02918	0,00097
51	KAEF	2015	2,59491	0,40000	1,00000	0,00002	0,07817	0,07417
52	KBLI	2015	0,46416	0,40000	1,00000	0,00357	0,07435	0,15730
53	KDSI	2015	0,20000	0,40000	1,00000	0,04800	0,00975	0,22571
54	KINO	2015	3,09000	0,66667	1,00000	0,10500	0,08191	0,72334
55	KLBF	2015	5,65675	0,42857	1,00000	0,00009	0,15024	0,10106
56	LION	2015	1,20055	0,33333	1,00000	0,00249	0,07198	0,05645
57	MYOR	2015	5,25129	0,40000	1,00000	0,00002	0,11022	0,10145
58	NIPS	2015	1,04000	0,33333	1,00000	0,03366	0,01982	0,28244
59	SCCO	2015	0,83027	0,33333	1,00000	0,05592	0,08974	0,07073
60	SKBM	2015	2,57208	0,33333	1,00000	0,03100	0,05252	0,17077
61	SKLT	2015	1,68091	0,33333	1,00000	0,00242	0,05330	0,11932
62	SMGR	2015	2,27000	0,28571	1,33333	0,00003	0,11861	0,11131
63	SMSM	2015	4,75809	0,33333	1,00000	0,08342	0,20779	0,26312
64	SRSN	2015	0,89000	0,37500	1,00000	0,11594	0,02701	0,23470
65	STTP	2015	3,92000	0,50000	1,00000	0,03190	0,09674	0,12902
66	TCID	2015	1,93461	0,50000	1,33333	0,00136	0,26150	0,11720
67	TRST	2015	0,39000	0,50000	1,00000	0,02852	0,00754	0,02946
68	TSPC	2015	1,81571	0,50000	1,00000	0,00068	0,08421	0,12036
69	ULTJ	2015	4,07000	0,33333	1,00000	0,17905	0,14777	0,21310
70	UNVR	2015	58,48000	0,80000	1,00000	0,00010	0,37202	0,10149
71	WIIM	2015	0,95681	0,33333	1,00000	0,24608	0,09762	0,00611
72	AGII	2016	2,37000	0,33333	1,00000	0,04460	0,00939	0,18053
73	ALDO	2016	1,67000	0,33333	1,00000	0,14322	0,06149	0,12109
74	AMFG	2016	0,80789	0,33333	1,00000	0,00005	0,04731	0,28912
75	APLI	2016	0,69000	0,33333	1,00000	0,24122	0,07985	0,01895
76	ARNA	2016	4,02657	0,33333	1,00000	0,37322	0,05921	0,07858
77	ASII	2016	2,54000	0,33333	1,33333	0,00040	0,06989	0,06690
78	BRNA	2016	1,31000	0,50000	1,00000	0,07481	0,00606	0,14713
79	CINT	2016	0,96805	0,50000	1,00000	0,00986	0,05949	0,04318

No	Nama	Tahun	PBV	KOI	KA	KM	ROA	AG
80	DPNS	2016	0,50311	0,33333	1,00000	0,00003	0,03380	0,07886
81	FASW	2016	3,21657	0,60000	1,00000	0,08450	0,09064	0,22729
82	GDST	2016	1,11000	0,33333	1,00000	0,01360	0,02521	0,06223
83	IMPC	2016	4,04223	0,33333	1,00000	0,01649	0,05528	0,35864
84	INAI	2016	0,79195	0,50000	1,00000	0,10721	0,02655	0,00659
85	INCI	2016	0,25000	0,33333	1,00000	0,33581	0,03709	0,58866
86	ISSP	2016	0,63000	0,40000	1,00000	0,00007	0,01704	0,10891
87	JPFA	2016	1,77130	0,40000	1,00000	0,01071	0,11280	0,12189
88	KAEF	2016	6,72425	0,40000	1,00000	0,00001	0,05888	0,34286
89	KICI	2016	0,36000	0,33333	1,00000	0,00227	0,00260	0,04466
90	KINO	2016	2,21742	0,50000	1,00000	0,10581	0,05514	0,02282
91	KLBF	2016	5,69774	0,42857	1,00000	0,00009	0,15440	0,11168
92	LION	2016	1,16057	0,33333	1,00000	0,00249	0,06174	0,07271
93	LMPI	2016	0,34000	0,33333	1,00000	0,00017	0,00856	0,02178
94	LMSH	2016	0,48280	0,33333	1,00000	0,23693	0,03840	0,21711
95	MLIA	2016	0,67000	0,40000	1,00000	0,00027	0,00117	0,08389
96	MYOR	2016	5,87048	0,40000	1,00000	0,25220	0,10746	0,13927
97	NIPS	2016	0,78000	0,33333	1,00000	0,06006	0,03694	0,14876
98	PICO	2016	0,49000	0,33333	1,00000	0,00040	0,02154	0,05411
99	PYFA	2016	1,03000	0,50000	1,00000	0,17885	0,03080	0,04446
100	SIDO	2016	2,82825	0,33333	1,00000	0,32400	0,16084	0,06849
101	SKBM	2016	1,65000	0,33333	1,00000	0,04075	0,02251	0,31024
102	SMSM	2016	3,57171	0,33333	1,00000	0,07996	0,22305	0,01560
103	SRSN	2016	0,85000	0,37500	1,00000	0,11594	0,01542	0,24923
104	STTP	2016	3,82000	0,33333	1,00000	0,03187	0,07455	0,21715
105	TCID	2016	1,40948	0,40000	1,00000	0,00142	0,07417	0,04947
106	TSPC	2016	1,91251	0,50000	1,00000	0,00060	0,08283	0,04791
107	ULTJ	2016	3,78304	0,33333	1,00000	0,11488	0,16744	0,19752
108	UNVR	2016	46,67000	0,80000	1,66667	0,00000	0,38163	0,06457
109	VOKS	2016	1,82000	0,28571	1,00000	0,09490	0,09594	0,08590
110	WIIM	2016	0,93225	0,33333	1,00000	0,14910	0,07852	0,00814
111	WTON	2016	2,89000	0,25000	1,00000	0,00166	0,06039	0,04628
112	AGII	2017	2,45000	0,33333	1,00000	0,05644	0,01336	0,09505
113	AKPI	2017	0,43760	0,33333	1,00000	0,04570	0,00486	0,04947
114	ALDO	2017	1,67000	0,33333	1,00000	0,14574	0,05829	0,21383
115	ALKA	2017	1,28000	0,33333	1,00000	0,00012	0,05048	1,23401
116	ALMI	2017	0,30000	0,50000	1,00000	0,01675	0,00496	0,19412
117	AMIN	2017	2,78000	0,50000	1,00000	0,03889	0,09998	0,54844
118	APLI	2017	0,66000	0,33333	1,00000	0,26728	0,03102	0,04245
119	ARNA	2017	2,43906	0,50000	1,33333	0,37322	0,07630	0,03767
120	ASII	2017	2,14940	0,30000	1,33333	0,00040	0,07835	0,12904

No	Nama	Tahun	PBV	KOI	KA	KM	ROA	AG
121	BTON	2017	0,65000	0,50000	1,00000	0,09583	0,06197	0,03504
122	CAMP	2017	12,35000	0,33333	1,00000	0,00598	0,03585	0,17472
123	CINT	2017	0,87372	0,50000	1,00000	0,00270	0,06221	0,19342
124	DPNS	2017	0,43271	0,33333	1,00000	0,00003	0,01933	0,05601
125	GDST	2017	1,12000	0,33333	1,00000	0,00014	0,00799	0,02333
126	GGRM	2017	3,82194	0,50000	1,00000	0,00673	0,11600	0,06050
127	HOKI	2017	1,74000	0,33333	1,00000	0,03698	0,08313	0,55833
128	HRTA	2017	1,37717	0,33333	1,00000	0,02985	0,07776	0,32428
129	IMPC	2017	4,08722	0,50000	1,00000	0,01700	0,03979	0,00819
130	INDF	2017	1,43190	0,37500	1,00000	0,00016	0,05851	0,07016
131	ISSP	2017	0,31000	0,40000	1,00000	0,00007	0,00138	0,03766
132	JECC	2017	1,29830	0,66667	1,00000	0,02435	0,04323	0,21470
133	JPFA	2017	1,55626	0,50000	1,00000	0,01525	0,05253	0,09547
134	KBLI	2017	0,95541	0,33333	1,00000	0,00029	0,11911	0,61041
135	KDSI	2017	0,46000	0,50000	1,00000	0,04819	0,05192	0,16285
136	KICI	2017	0,52000	0,33333	1,00000	0,00227	0,05319	0,06874
137	KLBF	2017	5,70165	0,42857	1,00000	0,00009	0,14764	0,09131
138	MAIN	2017	0,94000	0,60000	1,66667	0,00161	0,01196	0,06412
139	MARK	2017	8,11000	0,50000	1,00000	0,00125	0,20675	0,33147
140	MDKI	2017	0,66000	0,40000	1,00000	0,08165	0,05430	1,61485
141	MYOR	2017	6,14121	0,40000	1,00000	0,25220	0,10934	0,15426
142	NIPS	2017	0,93000	0,33333	1,00000	0,05989	0,02324	0,06750
143	PBID	2017	1,85000	0,50000	1,00000	0,11545	0,12660	0,34765
144	PICO	2017	0,46000	0,33333	1,00000	0,00039	0,02336	0,12790
145	PSDN	2017	1,14000	0,33333	1,00000	0,04582	0,08307	0,10756
146	SCCO	2017	0,67819	0,33333	1,00000	0,04786	0,06719	0,63851
147	SKBM	2017	1,23000	0,33333	1,00000	0,02207	0,01595	0,62034
148	SMGR	2017	1,93000	0,28571	1,33333	0,00000	0,04173	0,10710
149	SMSM	2017	3,95318	0,33333	1,00000	0,07981	0,22731	0,08365
150	TCID	2017	1,93674	0,50000	1,33333	0,00136	0,07584	0,08087
151	TRST	2017	0,53159	0,33333	1,00000	0,06269	0,01146	0,01286
152	TSPC	2017	1,59386	0,60000	1,00000	0,00045	0,07496	0,12893
153	ULTJ	2017	3,59000	0,33333	1,00000	0,33902	0,13721	0,22357
154	UNVR	2017	82,44000	0,80000	1,00000	0,00000	0,37049	0,12903
155	VOKS	2017	1,59257	0,50000	1,00000	0,20431	0,07876	0,26493
156	WSBP	2017	1,46998	0,60000	1,33333	0,00098	0,06705	0,08630
157	WTON	2017	1,58582	0,42857	1,00000	0,00181	0,04817	0,52217

Lampiran 3

Pengolahan Data Setelah Transform Log Natural

No	Nama	TH	LNPBV	LNKOI	LNKA	LNKM	LNROA	LNAG
1	ALDO	2014	0,930472	-1,09861	0,00000	-1,94340	-2,45525	-1,36879
2	ALKA	2014	0,368151	-0,69315	0,00000	-7,33848	-4,52281	-4,40136
3	ALMI	2014	-1,35661	-0,69315	0,00000	-4,13273	-7,40747	-1,7881
4	AMFG	2014	0,092621	-1,09861	0,28768	-9,98507	-2,14518	-2,23418
5	ASII	2014	0,91556	-1,0116	0,28768	-8,14563	-2,36499	-2,27332
6	AUTO	2014	0,691655	-1,20397	0,00000	-8,46386	-2,80326	-1,88473
7	BAJA	2014	1,043355	-1,09861	0,00000	-0,30227	-4,23748	-1,85609
8	CEKA	2014	-0,18614	-1,09861	0,00000	-4,88448	-3,44416	-1,60944
9	DAJK	2014	0,29935	-0,69315	0,00000	-4,59522	-3,04465	-0,37675
10	DPNS	2014	-0,70296	-1,09861	0,00000	-10,28290	-2,91873	-3,02058
11	GGRM	2014	1,256981	-0,69315	0,00000	-4,68852	-2,37871	-1,91905
12	GJTL	2014	-0,18639	-0,69315	0,00000	-6,84594	-4,08509	-3,09913
13	IMPC	2014	0,917399	-0,69315	0,00000	-4,14447	-1,79056	-2,88473
14	INAI	2014	-0,27408	-0,69315	0,00000	-6,13064	-3,70565	-1,76277
15	INCI	2014	-1,15765	-1,09861	0,00000	-1,97488	-2,59673	-2,44129
16	INDF	2014	0,362941	-0,98083	0,00000	-8,75818	-2,81535	-2,23215
17	INDS	2014	-0,55461	-1,09861	0,00000	-5,43697	-2,88375	-3,23856
18	KAEF	2014	1,502415	-0,91629	0,00000	-10,70172	-2,53772	-1,60569
19	KDSI	2014	-0,98939	-0,40547	0,00000	-3,03414	-3,06351	-2,12109
20	KRAH	2014	1,438428	-1,09861	0,00000	-11,48369	-2,71475	0,003259
21	LION	2014	0,085789	-1,09861	0,00000	-5,99563	-2,50524	-1,59134
22	MLIA	2014	-0,59676	-0,91629	0,00000	-7,44811	-4,05552	-5,65149
23	NIPS	2014	0,265171	-1,09861	0,00000	-3,41166	-3,18105	-0,67026
24	PICO	2014	-1,93015	-1,09861	0,00000	-7,82405	-3,65818	-4,77814
25	PRAS	2014	-1,56768	-1,09861	0,00000	-3,00376	-2,44816	-0,48229
26	SKBM	2014	1,049956	-1,09861	0,00000	-3,47364	-1,98632	-1,18681
27	SKLT	2014	0,30095	-1,09861	0,00000	-6,68395	-3,00165	-2,32313
28	SMGR	2014	0,350657	-1,25276	0,51083	-11,52848	-1,81754	-2,16832
29	SMSM	2014	1,78555	-1,09861	0,00000	-2,48390	-1,42573	-3,84346
30	SRSN	2014	-0,08845	-0,98083	0,00000	-2,15465	-3,46737	-2,29108
31	STTP	2014	1,529207	-0,69315	0,00000	-7,29533	-2,62255	-1,85435
32	TCID	2014	1,009915	-0,91629	0,28768	-6,60191	-2,36383	-1,3311
33	TRST	2014	-0,63188	-0,69315	0,00000	-4,43357	-4,68587	-9,09491
34	ULTJ	2014	1,556802	-1,09861	0,00000	-1,72037	-2,33162	-3,28316
35	ALDO	2015	0,860785	-1,09861	0,00000	-1,94340	-2,72132	-2,88642
36	AMFG	2015	-0,17614	-1,09861	0,28768	-9,98507	-2,52654	-2,49928

No	Nama	TH	LNPBV	LNKOI	LNKA	LNKM	LNROA	LNAG
37	AMIN	2015	0,113329	-0,69315	0,00000	-4,60517	-2,36097	-1,18318
38	APLI	2015	-0,82098	-1,09861	0,00000	-1,45844	-5,55313	-2,0406
39	ASII	2015	0,652152	-1,0116	0,28768	-7,90628	-2,74675	-3,46139
40	BOLT	2015	1,303639	-0,69315	0,00000	-1,49611	-2,24117	-4,86845
41	BTON	2015	-0,63488	-0,69315	0,00000	-2,34514	-3,36593	-2,95935
42	CINT	2015	0,070247	-0,69315	0,00000	-5,78706	-2,56389	-3,37865
43	CPIN	2015	1,22204	-0,91629	0,51083	-10,67461	-2,60046	-1,69068
44	DPNS	2015	-0,63284	-1,09861	0,00000	-10,28290	-3,3265	-3,87297
45	GGRM	2015	1,023991	-0,69315	0,00000	-4,68852	-2,28661	-2,40223
46	INAI	2015	-0,62549	-0,69315	0,00000	-5,28839	-3,83916	-0,71632
47	INCI	2015	-1,02165	-1,09861	0,00000	-1,97191	-2,30221	-1,91411
48	INDF	2015	0,05234	-0,98083	0,00000	-8,75818	-3,20906	-2,7053
49	INDS	2015	-2,12026	-1,09861	0,00000	-8,24042	-7,1858	-2,13001
50	ISSP	2015	-0,63488	-0,91629	0,00000	-9,57304	-3,53419	-6,93649
51	KAEF	2015	0,953553	-0,91629	0,00000	-10,70172	-2,54888	-2,60145
52	KBLI	2015	-0,76752	-0,91629	0,00000	-5,63479	-2,59902	-1,84961
53	KDSI	2015	-1,60944	-0,91629	0,00000	-3,03661	-4,63098	-1,48848
54	KINO	2015	1,128171	-0,40547	0,00000	-2,25379	-2,50214	-0,32388
55	KLBF	2015	1,73285	-0,8473	0,00000	-9,27991	-1,89555	-2,29201
56	LION	2015	0,182781	-1,09861	0,00000	-5,99535	-2,63137	-2,87433
57	MYOR	2015	1,658474	-0,91629	0,00000	-10,81348	-2,20525	-2,2882
58	NIPS	2015	0,039221	-1,09861	0,00000	-3,39147	-3,92122	-1,26428
59	SCCO	2015	-0,18601	-1,09861	0,00000	-2,88391	-2,41085	-2,64882
60	SKBM	2015	0,944716	-1,09861	0,00000	-3,47364	-2,94655	-1,76745
61	SKLT	2015	0,519338	-1,09861	0,00000	-6,02516	-2,93179	-2,12592
62	SMGR	2015	0,81978	-1,25276	0,28768	-10,50388	-2,13189	-2,19544
63	SMSM	2015	1,559845	-1,09861	0,00000	-2,48390	-1,57125	-1,33513
64	SRSN	2015	-0,11653	-0,98083	0,00000	-2,15465	-3,61159	-1,44944
65	STTP	2015	1,366092	-0,69315	0,00000	-3,44511	-2,3357	-2,04777
66	TCID	2015	0,659904	-0,69315	0,28768	-6,60191	-1,34131	-2,1439
67	TRST	2015	-0,94161	-0,69315	0,00000	-3,55699	-4,88755	-3,52476
68	TSPC	2015	0,596478	-0,69315	0,00000	-7,29016	-2,47448	-2,11726
69	ULTJ	2015	1,403643	-1,09861	0,00000	-1,72011	-1,91211	-1,54598
70	UNVR	2015	4,068685	-0,22314	0,00000	-9,21034	-0,98882	-2,28784
71	WIIM	2015	-0,04416	-1,09861	0,00000	-1,40209	-2,32662	-5,09771
72	AGII	2016	0,86289	-1,09861	0,00000	-3,11000	-4,66848	-1,71183
73	ALDO	2016	0,512824	-1,09861	0,00000	-1,94340	-2,78893	-2,11123
74	AMFG	2016	-0,21333	-1,09861	0,00000	-9,98507	-3,051	-1,24092
75	APLI	2016	-0,37106	-1,09861	0,00000	-1,42204	-2,52766	-3,96584

No	Nama	TH	LNPBV	LNKOI	LNKA	LNKM	LNROA	LNAG
76	ARNA	2016	1,392915	-1,09861	0,00000	-0,98558	-2,82664	-2,54358
77	ASII	2016	0,932164	-1,09861	0,28768	-7,82426	-2,66078	-2,70453
78	BRNA	2016	0,270027	-0,69315	0,00000	-2,59284	-5,10544	-1,91646
79	CINT	2016	-0,03247	-0,69315	0,00000	-4,61927	-2,82197	-3,14242
80	DPNS	2016	-0,68694	-1,09861	0,00000	-10,28290	-3,38731	-2,54002
81	FASW	2016	1,168315	-0,51083	0,00000	-2,47096	-2,40082	-1,48152
82	GDST	2016	0,10436	-1,09861	0,00000	-4,10503	-3,68049	-2,77692
83	IMPC	2016	1,396796	-1,09861	0,00000	-4,10503	-2,89531	-1,02545
84	INAI	2016	-0,23326	-0,69315	0,00000	-2,23292	-3,62868	-5,02145
85	INCI	2016	-1,38629	-1,09861	0,00000	-1,09120	-3,29453	-0,52991
86	ISSP	2016	-0,46204	-0,91629	0,00000	-9,57304	-4,07246	-2,21728
87	JPFA	2016	0,571713	-0,91629	0,00000	-4,53684	-2,1821	-2,10464
88	KAEF	2016	1,90572	-0,91629	0,00000	-17,60150	-2,83222	-1,07043
89	KICI	2016	-1,02165	-1,09861	0,00000	-6,08855	-5,95363	-3,10867
90	KINO	2016	0,796346	-0,69315	0,00000	-2,24611	-2,89787	-3,78027
91	KLBF	2016	1,74007	-0,8473	0,00000	-9,27991	-1,86821	-2,19213
92	LION	2016	0,148912	-1,09861	0,00000	-5,99563	-2,78475	-2,62133
93	LMPI	2016	-1,07881	-1,09861	0,00000	-8,69633	-4,76119	-3,82685
94	LMSH	2016	-0,72816	-1,09861	0,00000	-1,44000	-3,25963	-1,52737
95	MLIA	2016	-0,40048	-0,91629	0,00000	-8,22838	-6,75037	-2,47826
96	MYOR	2016	1,769936	-0,91629	0,00000	-1,37754	-2,23061	-1,97134
97	NIPS	2016	-0,24846	-1,09861	0,00000	-2,81243	-3,29838	-1,90543
98	PICO	2016	-0,71335	-1,09861	0,00000	-7,82404	-3,83797	-2,91674
99	PYFA	2016	0,029559	-0,69315	0,00000	-1,72123	-3,48015	-3,11308
100	SIDO	2016	1,03966	-1,09861	0,00000	-1,12701	-1,82735	-2,68108
101	SKBM	2016	0,500775	-1,09861	0,00000	-3,20019	-3,79388	-1,17041
102	SMSM	2016	1,273045	-1,09861	0,00000	-2,52620	-1,50037	-4,16053
103	SRSN	2016	-0,16252	-0,98083	0,00000	-2,15465	-4,17231	-1,38937
104	STTP	2016	1,34025	-1,09861	0,00000	-3,44606	-2,5963	-1,52715
105	TCID	2016	0,343224	-0,91629	0,00000	-6,55539	-2,60145	-3,00636
106	TSPC	2016	0,648416	-0,69315	0,00000	-7,42620	-2,49098	-3,03851
107	ULTJ	2016	1,330528	-1,09861	0,00000	-2,16383	-1,78711	-1,62194
108	UNVR	2016	3,843102	-0,22314	0,51083	-14,23138	-0,9633	-2,73994
109	VOKS	2016	0,598837	-1,25276	0,00000	-2,35489	-2,34405	-2,45456
110	WIIM	2016	-0,07016	-1,09861	0,00000	-1,90314	-2,54438	-4,81056
111	WTON	2016	1,061257	-1,38629	0,00000	-6,40082	-2,80689	-3,07308
112	AGII	2017	0,896088	-1,09861	0,00000	-2,87449	-4,31528	-2,35336
113	AKPI	2017	-0,82646	-1,09861	0,00000	-3,08577	-5,32734	-3,00633
114	ALDO	2017	0,512824	-1,09861	0,00000	-1,92590	-2,84224	-1,54257

No	Nama	TH	LNPBV	LNKOI	LNKA	LNKM	LNROA	LNAG
115	ALKA	2017	0,24686	-1,09861	0,00000	-9,04323	-2,98624	0,210268
116	ALMI	2017	-1,20397	-0,69315	0,00000	-4,08912	-5,30544	-1,63926
117	AMIN	2017	1,022451	-0,69315	0,00000	-3,24705	-2,30278	-0,60068
118	APLI	2017	-0,41552	-1,09861	0,00000	-1,31947	-3,47318	-3,15934
119	ARNA	2017	0,891613	-0,69315	0,28768	-0,98558	-2,57307	-3,27892
120	ASII	2017	0,765189	-1,20397	0,28768	-7,82426	-2,54652	-2,0476
121	BTON	2017	-0,43078	-0,69315	0,00000	-2,34514	-2,78116	-3,3513
122	CAMP	2017	2,513656	-1,09861	0,00000	-5,11912	-3,32839	-1,74457
123	CINT	2017	-0,135	-0,69315	0,00000	-5,91413	-2,77724	-1,64288
124	DPNS	2017	-0,83768	-1,09861	0,00000	-10,28290	-3,94612	-2,8823
125	GDST	2017	0,113329	-1,09861	0,00000	-8,90259	-4,82935	-3,75785
126	GGRM	2017	1,340757	-0,69315	0,00000	-5,00135	-2,15414	-2,80518
127	HOKI	2017	0,553885	-1,09861	0,00000	-3,29746	-2,48733	-0,5828
128	HRTA	2017	0,320029	-1,09861	0,00000	-3,51155	-2,5541	-1,12614
129	IMPC	2017	1,407866	-0,69315	0,00000	-4,07444	-3,22416	-4,80461
130	INDF	2017	0,358999	-0,98083	0,00000	-8,75818	-2,83861	-2,65704
131	ISSP	2017	-1,17118	-0,91629	0,00000	-9,57304	-6,58772	-3,27907
132	JECC	2017	0,261057	-0,40547	0,00000	-3,71529	-3,14112	-1,53851
133	JPFA	2017	0,442286	-0,69315	0,00000	-4,18297	-2,94636	-2,34897
134	KBLI	2017	-0,04561	-1,09861	0,00000	-8,15609	-2,12769	-0,49362
135	KDSI	2017	-0,77653	-0,69315	0,00000	-3,03261	-2,95805	-1,81493
136	KICI	2017	-0,65393	-1,09861	0,00000	-6,08855	-2,93397	-2,67737
137	KLBF	2017	1,740756	-0,8473	0,00000	-9,27991	-1,91297	-2,39354
138	MAIN	2017	-0,06188	-0,51083	0,51083	-6,43152	-4,42631	-2,74698
139	MARK	2017	2,093098	-0,69315	0,00000	-6,68214	-1,57623	-1,10421
140	MDKI	2017	-0,41552	-0,91629	0,00000	-2,50527	-2,91331	0,479243
141	MYOR	2017	1,815022	-0,91629	0,00000	-1,37752	-2,21326	-1,86911
142	NIPS	2017	-0,07257	-1,09861	0,00000	-2,81521	-3,76183	-2,69568
143	PBID	2017	0,615186	-0,69315	0,00000	-2,15892	-2,06674	-1,05657
144	PICO	2017	-0,77653	-1,09861	0,00000	-7,84561	-3,75678	-2,05652
145	PSDN	2017	0,131028	-1,09861	0,00000	-3,08298	-2,48809	-2,22975
146	SCCO	2017	-0,38833	-1,09861	0,00000	-3,03955	-2,70018	-0,44862
147	SKBM	2017	0,207014	-1,09861	0,00000	-3,81366	-4,13854	-0,47748
148	SMGR	2017	0,65752	-1,25276	0,28768	-14,34303	-3,17664	-2,23401
149	SMSM	2017	1,37452	-1,09861	0,00000	-2,52816	-1,48145	-2,48116
150	TCID	2017	0,661006	-0,69315	0,28768	-6,59917	-2,57909	-2,51493
151	TRST	2017	-0,63188	-1,09861	0,00000	-2,76961	-4,46877	-4,35381
152	TSPC	2017	0,466158	-0,51083	0,00000	-7,70429	-2,59076	-2,0485
153	ULTJ	2017	1,278152	-1,09861	0,00000	-1,08168	-1,98627	-1,49805

No	Nama	TH	LNPBV	LNKOI	LNKA	LNKM	LNROA	LNAG
154	UNVR	2017	4,412071	-0,22314	0,00000	-16,51898	-0,99294	-2,0477
155	VOKS	2017	0,46535	-0,69315	0,00000	-1,58809	-2,5413	-1,3283
156	WSBP	2017	0,38525	-0,51083	0,28768	-6,92442	-2,70234	-2,44991
157	WTON	2017	0,461102	-0,8473	0,00000	-6,31556	-3,03303	-0,64977

Lampiran 4

Hasil Uji Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	157	.12000	82.44000	3.1109038E0	8.75377676
KOI	157	.25000	.80000	.4056317	.10293137
KA	157	1.00000	1.66667	1.0445858E0	.13658171
KM	157	.00000	.73914	.0591050	.10108403
ROA	157	.00061	.38163	.0738797	.06582863
AG	157	.00011	1.61485	.1766807	.22002747
Valid N (listwise)	157				

Lampiran 5

Hasil Uji Normalitas Data Asli

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		157
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	5.76693613
Most Extreme Differences	Absolute	.146
	Positive	.146
	Negative	-.080
Kolmogorov-Smirnov Z		1.824
Asymp. Sig. (2-tailed)		.003

a. Test distribution is Normal.

Lampiran 6

Hasil Uji Normalitas Data Transform Log Natural

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		157
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	.75916191
Most Extreme Differences	Absolute	.047
	Positive	.047
	Negative	-.035
Kolmogorov-Smirnov Z		.586
Asymp. Sig. (2-tailed)		.882

a. Test distribution is Normal.

Lampiran 7
Hasil Uji Multikolinearitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	2.777	.337		8.251	.000		
	LNKOI	.904	.275	.198	3.289	.001	.981	1.020
	LNKA	-.008	.608	.000	-.013	.990	.846	1.182
	LNKM	-.043	.019	-.142	-2.216	.028	.871	1.149
	LNROA	.552	.057	.596	9.666	.000	.934	1.070
	LNAG	.054	.049	.066	1.095	.275	.969	1.032

a. Dependent Variable: LNPNBV

Lampiran 8
Hasil Uji Heteroskedastisitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.798	.202		3.957	.000
	LNKOI	.091	.165	.045	.554	.580
	LNKA	-.563	.364	-.135	-1.545	.124
	LNKM	-.009	.012	-.067	-.774	.440
	LNROA	.027	.034	.066	.791	.430
	LNAG	.025	.030	.069	.842	.401

a. Dependent Variable: AbsUt

Lampiran 9

Hasil Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.680 ^a	.463	.445	.77162846	1.838

a. Predictors: (Constant), LNAG, LNKA, LNKOI, LNROA, LNKM

b. Dependent Variable: LNPBV

Lampiran 10

Hasil Uji Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.680 ^a	.463	.445	.77162846

a. Predictors: (Constant), LNAG, LNKA, LNKOI, LNROA, LNKM

b. Dependent Variable: LNPBV

Lampiran 11

Hasil Uji F

ANOVA^b

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	77.526	5	15.505	26.041	.000 ^a
	Residual	89.907	151	.595		
	Total	167.433	156			

a. Predictors: (Constant), LNAG, LNKA, LNKOI, LNROA, LNKM

b. Dependent Variable: LNPBV

Lampiran 12

Hasil Uji T

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.777	.337		8.251	.000
	LNKOI	.904	.275	.198	3.289	.001
	LNKA	-.008	.608	.000	-.013	.990
	LNKM	-.043	.019	-.142	-2.216	.028
	LNROA	.552	.057	.596	9.666	.000
	LNAG	.054	.049	.066	1.095	.275

a. Dependent Variable: LNPBV

Lampiran 13

Hasil Uji Regresi Linear Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.777	.337		8.251	.000
	LNKOI	.904	.275	.198	3.289	.001
	LNKA	-.008	.608	.000	-.013	.990
	LNKM	-.043	.019	-.142	-2.216	.028
	LNROA	.552	.057	.596	9.666	.000
	LNAG	.054	.049	.066	1.095	.275

a. Dependent Variable: LNPBV

