

# LAMPIRAN

## Lampiran 1

### Daftar Sampel Penelitian

<b>NO</b>	<b>Kode Perusahaan</b>	<b>Nama Perusahaan</b>
1	<b>AALI</b>	Astra Argo Lestari, Tbk
2	<b>ADES</b>	Akasha Wira Interdasional, Tbk
3	<b>AISA</b>	Tiga Pilar Sejahtera Food, Tbk
4	<b>AKPI</b>	Argha Karya Prima Industri, Tbk
5	<b>ALDO</b>	Alkindo Naratama, Tbk
6	<b>ALKA</b>	Alakasa Industrindo, Tbk
7	<b>ALMI</b>	Alumindo Light Metal Industry, Tbk
8	<b>ALTO</b>	Tri Bayan Tirta, Tbk
9	<b>AMFG</b>	Asahimas Flat Glass, Tbk
10	<b>AMIN</b>	Ateliers Mecaniques D'Indonesie, Tbk
11	<b>ANTM</b>	Antam, Tbk
12	<b>APLI</b>	Asiaplast Industries, Tbk
13	<b>ARNA</b>	Arwana Citramulia, Tbk
14	<b>ARTI</b>	Ratu Prabu Energi, Tbk
15	<b>ASII</b>	Astra International, Tbk
16	<b>AUTO</b>	Astra Otopart, Tbk
17	<b>BAJA</b>	Saranacentral Bajatama, Tbk
18	<b>BATA</b>	Sepatu Bata, Tbk
19	<b>BIMA</b>	Primarindo Asia Infrastrukture, Tbk
20	<b>EKAD</b>	Ekadharma International, Tbk
21	<b>BTON</b>	Beton Jaya Manunggal, Tbk

<b>22</b>	<b>BUDI</b>	Budi Starch & Sweetener, Tbk
<b>23</b>	<b>CPIN</b>	Central Proteina Prima, Tbk
<b>24</b>	<b>CPRO</b>	Central Protenia Prima, Tbk
<b>25</b>	<b>DLTA</b>	Delta Djakarta, Tbk
<b>26</b>	<b>DPNS</b>	Duta Pertiwi Nusantara
<b>27</b>	<b>DVLA</b>	Darya-Varia Laboratoria, Tbk
<b>28</b>	<b>EKAD</b>	Ekadharna International, Tbk
<b>29</b>	<b>GDST</b>	Gunawan Dianjaya Steel, Tbk
<b>30</b>	<b>GGRM</b>	Gudang Garam, Tbk
<b>31</b>	<b>GJTL</b>	Gajah Tunggal, Tbk
<b>32</b>	<b>GZCO</b>	Gozco Plantations, Tbk
<b>33</b>	<b>HDTX</b>	Panasia Indo Resources, Tbk
<b>34</b>	<b>ICBP</b>	Indofood CBP Sukses Makmur, Tbk
<b>35</b>	<b>IGAR</b>	Champion Pacific Indonesia, Tbk
<b>36</b>	<b>IKAI</b>	Intikerami Alamasri Industri, Tbk
<b>37</b>	<b>IMAS</b>	Indomobil Sukses International, Tbk
<b>38</b>	<b>INAF</b>	Indofarma (Persero), Tbk
<b>39</b>	<b>INAI</b>	Indal Alumunium Industri, Tbk
<b>40</b>	<b>INCI</b>	Intan Wijaya International, Tbk
<b>41</b>	<b>INDF</b>	Indofood Sukses Makmur, Tbk
<b>42</b>	<b>INDS</b>	Indospring, Tbk
<b>43</b>	<b>INTP</b>	Indocement Tunggal Prakarsa, Tbk
<b>44</b>	<b>JAWA</b>	Jaya Agra Wattie, Tbk
<b>45</b>	<b>JECC</b>	JEMBO CABLE COMPANY, Tbk

<b>46</b>	<b>JKSW</b>	Jakarta Kyoei Steel Works, Tbk
<b>47</b>	<b>JPFA</b>	Japfa Comfeed Indonesia, Tbk
<b>48</b>	<b>JPRS</b>	Jaya Pari Steel, Tbk
<b>49</b>	<b>KAEF</b>	Kimia Farma (Persero), Tbk
<b>50</b>	<b>KBLI</b>	KMI Wire and Cable, Tbk
<b>51</b>	<b>KBLM</b>	Kabelindo Murni, Tbk
<b>52</b>	<b>KBRI</b>	Kertas Basuki Rachmat Indonesia, Tbk
<b>53</b>	<b>KDSI</b>	Kedaung Setia Industrial, Tbk
<b>54</b>	<b>KIAS</b>	Keramika Indonesia Assosiasi, Tbk
<b>55</b>	<b>KLBF</b>	Kalbe Farma, Tbk
<b>56</b>	<b>LION</b>	Lion Metal Works, Tbk
<b>57</b>	<b>LMPI</b>	Langgeng Makmur Industry, Tbk
<b>58</b>	<b>LMSH</b>	Lionmesh Prima, Tbk
<b>59</b>	<b>MAIN</b>	Malindo Feedmill, Tbk
<b>60</b>	<b>MBTO</b>	Martina Berto, Tbk
<b>61</b>	<b>MERK</b>	MERCK, Tbk
<b>62</b>	<b>MLBI</b>	Multi Bintang Indonesia, Tbk
<b>63</b>	<b>MLIA</b>	Mulia Industrindo, Tbk
<b>64</b>	<b>MYOR</b>	Mayora Indah, Tbk
<b>65</b>	<b>MYTX</b>	Asia Pasific Investama, Tbk
<b>66</b>	<b>NIPS</b>	NIPRES, Tbk
<b>67</b>	<b>PICO</b>	Pelangi Indah Canindo, Tbk
<b>68</b>	<b>PKPK</b>	Perdana Karya Perkasa, Tbk
<b>69</b>	<b>PRAS</b>	Prima Alloy Steel Universal, Tbk

<b>70</b>	<b>PSDN</b>	Prashida Aneka Niaga, Tbk
<b>71</b>	<b>PTBA</b>	Bukit Asam (Persero), Tbk
<b>72</b>	<b>PYFA</b>	Pyridam Farma, Tbk
<b>73</b>	<b>RICY</b>	Ricky Putra Globalindo, Tbk
<b>74</b>	<b>RMBA</b>	Bentoel Internasional Investama, Tbk
<b>75</b>	<b>SCCO</b>	Supreme Cable Manufacturing & Commerce, Tbk
<b>76</b>	<b>SIMP</b>	Salim Ivomas Pratama, Tbk
<b>77</b>	<b>SIPD</b>	Sierad Produce, Tbk
<b>78</b>	<b>SKLT</b>	Sekar Laut, Tbk
<b>79</b>	<b>SKMB</b>	Sekar Bumi, Tbk
<b>80</b>	<b>SMCB</b>	Holcim Indonesia, Tbk
<b>81</b>	<b>SMGR</b>	Semen Indonesia (Persero), Tbk
<b>82</b>	<b>SMSM</b>	Selamat Sempurna, Tbk
<b>83</b>	<b>SPMA</b>	Suparma, Tbk
<b>84</b>	<b>SRSN</b>	Indo Acitama, Tbk
<b>85</b>	<b>SSTM</b>	Sunson Textile Manufacturer, Tbk
<b>86</b>	<b>STAR</b>	Star Petrochem, Tbk
<b>87</b>	<b>TBLA</b>	Tunas Baru Lampung, Tbk
<b>88</b>	<b>TCID</b>	Mandom Indonesia, Tbk
<b>89</b>	<b>TINS</b>	Timah, Tbk
<b>90</b>	<b>TIRT</b>	Tirta Mahakam Resource, Tbk
<b>91</b>	<b>TOTO</b>	Surya TOTO Indonesia, Tbk
<b>92</b>	<b>TRIS</b>	Trisula Internasioanl, Tbk
<b>93</b>	<b>TRST</b>	Trias Sentosa, Tbk

<b>94</b>	<b>TSPC</b>	Tempo Scan Pacific, Tbk
<b>95</b>	<b>ULTJ</b>	Ultra Jaya Milk Industry and Trading
<b>96</b>	<b>UNIT</b>	Nusantara Inti Corpora, Tbk
<b>97</b>	<b>UNSP</b>	Bakrie Sumatera Plantations, Tbk
<b>98</b>	<b>UNVR</b>	Unilever Indonesia, Tbk
<b>99</b>	<b>VOKS</b>	Voksel Elektrik, Tbk
<b>100</b>	<b>WIIM</b>	Wismilak Inti Makmur, Tbk
<b>101</b>	<b>YPAS</b>	Yana Prima Hasta Persada, Tbk

## Lampiran 2

### Hasil Perhitungan Variabel

No	Kode	Tahun	NPM	TATO	RA	RE	SIZE
1	<b>AALI</b>	2015	5.32715	0.607056	6.849533	3.233879	30.69965
2	<b>ADES</b>	2015	4.903356	1.025261	15.16072	37.43019	25.19758
3	<b>AISA</b>	2015	12.30156	0.663383	1.268878	8.160641	29.835
4	<b>AKPI</b>	2015	1.370269	0.699746	1.121435	0.958839	28.6899
5	<b>ALDO</b>	2015	4.472655	1.470894	1.237036	6.578801	26.62593
6	<b>ALKA</b>	2015	0.156917	5.179802	1.025442	0.812799	25.69743
7	<b>ALMI</b>	2015	2.216326	1.522738	1.02063	3.374883	28.41448
8	<b>ALTO</b>	2015	3.298076	0.255698	1.414639	0.843311	27.79673
9	<b>AMFG</b>	2015	9.311157	0.85849	1.277939	7.993537	29.0827
10	<b>AMIN</b>	2015	12.48486	0.755521	1.441044	9.432575	26.01644
11	<b>ANTM</b>	2015	13.68136	0.346923	1.018879	4.746385	31.04404
12	<b>APLI</b>	2015	0.711357	0.844621	1.150836	0.600827	26.45538
13	<b>ARNA</b>	2015	5.51192	0.902953	1.286987	4.977003	27.98924
14	<b>ARTI</b>	2015	7.884647	0.092188	2.028231	0.726866	28.52682
15	<b>ASII</b>	2015	8.476297	0.750488	1.248905	6.361358	33.13405
16	<b>AUTO</b>	2015	2.752532	0.817609	1.173194	2.250495	30.29401
17	<b>BAJA</b>	2015	0.747278	1.318875	1.059668	0.985567	27.57834
18	<b>BATA</b>	2015	12.58875	1.293732	1.653837	16.28647	27.40193
19	<b>BIMA</b>	2015	1.187232	2.233503	1.448606	2.651686	25.32401
20	<b>EKAD</b>	2015	0.560062	0.70209	1.214015	0.393214	28.23029
21	<b>BTON</b>	2015	9.343709	0.369599	1.034132	3.453423	25.93339

22	<b>BUDI</b>	2015	0.885823	0.728365	1.102205	0.645202	28.81457
23	<b>CPIN</b>	2015	6.086803	1.219681	1.205873	7.423959	30.83721
24	<b>CPRO</b>	2015	1.349908	9.802919	11.85481	13.23303	29.83782
25	<b>DLTA</b>	2015	27.45437	0.67369	3.000202	18.49573	20.76087
26	<b>DPNS</b>	2015	8.321713	0.431631	1.292247	3.591906	26.33816
27	<b>DVLA</b>	2015	8.260821	0.949007	2.078566	7.83958	27.9504
28	<b>EKAD</b>	2015	8.849845	1.363996	1.398146	12.07115	26.68862
29	<b>GDST</b>	2015	6.042148	0.771827	1.010708	4.663494	27.79986
30	<b>GGRM</b>	2015	9.170442	1.108025	1.282172	10.16108	31.78215
31	<b>GJTL</b>	2015	2.415731	0.740754	1.253636	1.789462	16.67825
32	<b>GZCO</b>	2015	6.471863	0.099033	1.289662	0.640925	29.23325
33	<b>HDTX</b>	2015	25.37628	0.287297	0.945228	7.290533	29.21583
34	<b>ICB</b>	2015	9.209349	1.195043	1.434823	11.00557	30.91045
35	<b>IGAR</b>	2015	7.793851	1.764179	1.175729	13.74975	26.67374
36	<b>IKAI</b>	2015	77.11648	0.362011	1.041875	27.91702	26.68952
37	<b>IMAS</b>	2015	0.124251	0.728048	1.178972	0.090461	30.84432
38	<b>INAF</b>	2015	0.404816	1.057501	1.255491	0.428094	28.05871
39	<b>INAI</b>	2015	2.066597	1.040907	1.137899	2.151135	27.91639
40	<b>INCI</b>	2015	12.41008	0.806084	1.323326	10.00357	25.85639
41	<b>INDF</b>	2015	5.790491	0.697603	1.368731	4.039464	32.15098
42	<b>INDS</b>	2015	0.11653	0.649786	1.125094	0.075719	28.56865
43	<b>INTP</b>	2015	24.4783	0.643962	1.799798	15.7631	30.95023
44	<b>JAWA</b>	2015	1.779636	0.195451	1.287412	0.347832	28.84539
45	<b>JECC</b>	2015	0.148176	1.224424	1.124824	0.181431	27.93738



46	<b>JKSW</b>	2015	16.10553	0.540591	0.90224	8.706506	26.30405
47	<b>JPFA</b>	2015	2.096015	1.458257	1.189872	3.056529	30.47357
48	<b>JPRS</b>	2015	15.34239	0.394551	0.859947	6.05335	26.6184
49	<b>KAEF</b>	2015	5.204798	1.501865	1.462373	7.816903	28.80543
50	<b>KBLI</b>	2015	4.333938	1.715452	1.120019	7.434664	28.07044
51	<b>KBLM</b>	2015	1.318614	1.478807	1.112189	1.949976	27.20696
52	<b>KBRI</b>	2015	64.56958	0.165672	1.08634	10.69739	28.00667
53	<b>KDSI</b>	2015	0.669249	1.456083	1.148556	0.974482	27.79407
54	<b>KIAS</b>	2015	20.45487	0.376763	0.94752	7.706645	28.38451
55	<b>KLBF</b>	2015	11.50355	1.305996	1.924234	15.0236	30.24816
56	<b>LION</b>	2015	11.82235	0.608842	1.576063	7.197946	27.18369
57	<b>LMPI</b>	2015	0.876541	0.570795	1.301407	0.500325	27.39921
58	<b>LMSH</b>	2015	1.113663	1.305093	1.06321	1.453434	25.61948
59	<b>MAIN</b>	2015	1.300461	1.205182	1.127486	1.567293	29.00779
60	<b>MBTO</b>	2015	2.023158	1.07071	1.970837	2.166214	27.19854
61	<b>MERK</b>	2015	14.49448	1.532691	2.018609	22.21556	20.27955
62	<b>MLBI</b>	2015	18.42917	1.28344	2.375809	23.65273	28.37336
63	<b>MLIA</b>	2015	2.728595	0.801873	1.200346	2.187988	22.68699
64	<b>MYOR</b>	2015	8.436844	1.306453	1.395309	11.02234	30.0596
65	<b>MYTX</b>	2015	13.95264	0.972671	0.95412	13.57134	28.29594
66	<b>NIPS</b>	2015	3.104818	0.63827	1.226855	1.981711	28.0678
67	<b>PICO</b>	2015	2.141453	1.154381	1.132542	2.472053	27.1298
68	<b>PKPK</b>	2015	311.7336	0.116043	0.350636	36.17459	25.86258
69	<b>PRAS</b>	2015	1.37068	0.306608	1.215501	0.420262	28.05743

70	<b>PSDN</b>	2015	4.630814	1.483486	1.130881	6.869747	27.15363
71	<b>PTBA</b>	2015	14.83302	0.812927	1.431495	12.05816	30.45798
72	<b>PYFA</b>	2015	1.417118	1.361937	2.727838	1.930025	25.79814
73	<b>RICY</b>	2015	1.211979	0.927272	1.349536	1.123834	27.81184
74	<b>RMBA</b>	2015	9.744877	1.327381	1.113608	12.93517	30.17005
75	<b>SCCO</b>	2015	4.503708	1.992551	1.106211	8.973869	28.20378
76	<b>SIMP</b>	2015	2.637277	0.436489	1.288822	1.151142	31.08725
77	<b>SIPD</b>	2015	17.1323	0.940527	1.095494	16.11339	28.44051
78	<b>SKLT</b>	2015	2.947381	1.781915	1.147399	5.251981	27.36247
79	<b>SKMB</b>	2015	2.69314	1.975833	1.327738	5.321193	26.6558
80	<b>SMCB</b>	2015	1.895514	0.533383	1.301348	1.011035	30.48297
81	<b>SMGR</b>	2015	16.79323	0.706312	1.653048	11.86126	31.27263
82	<b>SMSM</b>	2015	16.45806	1.262517	1.449748	20.77858	28.42858
83	<b>SPMA</b>	2015	2.627007	0.741955	1.183849	1.949121	28.41285
84	<b>SRSN</b>	2015	2.916773	0.925968	1.274331	2.700838	27.07602
85	<b>SSTM</b>	2015	2.066887	0.701194	1.002681	1.449288	27.30513
86	<b>STAR</b>	2015	0.118504	0.355226	1.205432	0.042096	27.31497
87	<b>TBLA</b>	2015	3.766044	0.574271	1.281302	2.16273	29.85929
88	<b>TCID</b>	2015	23.52053	1.111807	1.610943	26.15029	28.3644
89	<b>TINS</b>	2015	1.477425	0.740779	1.110858	1.094445	29.85885
90	<b>TIRT</b>	2015	0.101484	1.117421	0.00123	0.1134	27.36074
91	<b>TOTO</b>	2015	12.51767	0.934058	1.33367	11.69223	28.52283
92	<b>TRIS</b>	2015	4.35577	1.496907	1.344664	6.520184	27.0765
93	<b>TRST</b>	2015	1.030139	0.731929	1.094371	0.753988	28.84218

94	<b>TSPC</b>	2015	6.468494	1.301803	1.615645	8.420707	29.46914
95	<b>ULTJ</b>	2015	11.90506	1.241225	1.459079	14.77686	28.89515
96	<b>UNIT</b>	2015	0.326359	0.256786	1.454956	0.083805	26.85566
97	<b>UNSP</b>	2015	25.59963	0.119436	1.340587	3.057516	30.45991
98	<b>UNVR</b>	2015	16.95608	2.194002	1.935039	37.20169	30.38659
99	<b>VOKS</b>	2015	0.017344	1.040027	1.17789	0.018038	28.06036
100	<b>WIIM</b>	2015	7.126221	1.369941	1.43769	9.762501	27.9257
101	<b>YPAS</b>	2015	3.561893	0.993599	1.088257	3.539091	26.35516
102	<b>AALI</b>	2016	14.97233	0.582899	1.351928	7.29023	30.81845
103	<b>ADES</b>	2016	6.30318	1.156596	2.074813	8.72735	27.36638
104	<b>AISA</b>	2016	10.98783	0.707294	1.346189	7.77162	29.85614
105	<b>AKPI</b>	2016	2.55927	0.782603	1.13856	2.00289	28.59263
106	<b>ALDO</b>	2016	3.785747	1.624139	1.202352	6.14858	26.74023
107	<b>ALKA</b>	2016	0.044822	8.429333	1.026755	0.37782	25.64046
108	<b>ALMI</b>	2016	4.0593	1.143412	1.0263	4.64145	28.3979
109	<b>ALTO</b>	2016	8.938655	0.254462	1.42229	2.27454	27.78382
110	<b>AMFG</b>	2016	6.993522	0.676503	1.266886	4.73114	29.33666
111	<b>AMIN</b>	2016	12.48486	0.755521	1.441044	9.43257	26.01644
112	<b>ANTM</b>	2016	0.711666	0.303729	1.103192	0.21615	31.0316
113	<b>APLI</b>	2016	3.71816	0.907818	1.213086	3.37541	26.66989
114	<b>ARNA</b>	2016	6.043467	0.979758	1.278204	5.92113	28.06489
115	<b>ARTI</b>	2016	4.391877	0.080305	1.936797	0.35269	28.59297
116	<b>ASII</b>	2016	10.10691	0.692095	1.25186	6.99495	33.19801
117	<b>AUTO</b>	2016	3.774701	0.876446	1.169144	3.30832	30.31288

118	<b>BAJA</b>	2016	3.562897	0.996147	1.082575	3.54917	27.6135
119	<b>BATA</b>	2016	4.224001	1.242387	1.759128	5.24785	27.41379
120	<b>BIMA</b>	2016	10.22713	1.86992	1.658504	19.12392	25.2455
121	<b>EKAD</b>	2016	0.92794	0.653445	1.187833	0.60636	21.45981
122	<b>BTON</b>	2016	9.519961	0.353996	1.015721	3.37002	25.90106
123	<b>BUDI</b>	2016	1.565275	0.841707	1.125045	1.31750	28.70657
124	<b>CPIN</b>	2016	5.817002	1.580536	1.205198	9.19398	30.81758
125	<b>CPRO</b>	2016	40.13979	0.938472	1.214397	37.67008	29.57788
126	<b>DLTA</b>	2016	32.84125	0.646995	3.310609	21.24812	20.90375
127	<b>DPNS</b>	2016	8.633198	0.39152	1.341155	3.38007	26.41406
128	<b>DVLA</b>	2016	10.47871	0.947753	2.233135	9.93123	28.05718
129	<b>EKAD</b>	2016	15.94788	0.80944	1.535074	12.90886	27.27792
130	<b>GDST</b>	2016	4.186622	0.60216	1.169272	2.52102	27.86023
131	<b>GGRM</b>	2016	8.748288	1.211631	1.278536	10.59970	31.77339
132	<b>GJTL</b>	2016	4.595727	0.729154	1.306113	3.35099	30.55943
133	<b>GZCO</b>	2016	284.0245	0.153617	0.903105	43.63107	28.89713
134	<b>HDTX</b>	2016	23.89449	0.347229	1.013249	8.29685	29.18781
135	<b>ICB</b>	2016	10.56371	1.189374	1.456161	12.56421	30.99493
136	<b>IGAR</b>	2016	8.741938	1.803997	1.21647	15.77043	26.80883
137	<b>IKAI</b>	2016	173.5164	0.316089	0.816395	54.84665	26.3031
138	<b>IMAS</b>	2016	2.079008	0.587108	1.215297	1.22060	30.87492
139	<b>INAF</b>	2016	1.037044	1.212118	1.251839	1.25702	27.95429
140	<b>INAI</b>	2016	2.767823	0.959282	1.155783	2.65512	27.92297
141	<b>INCI</b>	2016	5.673297	0.653672	1.316181	3.70848	26.31928

142	<b>INDF</b>	2016	0	0	0	6.40942	32.03987
143	<b>INDS</b>	2016	3.027199	0.660822	1.183613	2.00044	28.53818
144	<b>INTP</b>	2016	25.19428	0.509506	1.701125	12.83663	31.03723
145	<b>JAWA</b>	2016	38.14913	0.179312	1.133643	6.84062	28.82225
146	<b>JECC</b>	2016	6.498388	1.283878	1.206441	8.34314	28.093
147	<b>JKSW</b>	2016	1.129894	0.937965	1.021567	1.05980	26.3334
148	<b>JPFA</b>	2016	8.024177	1.405811	1.253836	11.28048	30.58859
149	<b>JPRS</b>	2016	15.96546	0.343539	1.004136	5.48476	26.58496
150	<b>KAEF</b>	2016	4.673455	1.259929	1.472158	5.88822	29.1598
151	<b>KBLI</b>	2016	11.88889	1.502705	1.234433	17.86549	28.25772
152	<b>KBLM</b>	2016	2.151593	1.54502	1.116089	3.32425	27.18331
153	<b>KBRI</b>	2016	63.68121	0.127692	0.827832	8.13156	27.86509
154	<b>KDSI</b>	2016	2.361874	1.746813	1.158771	4.12575	27.76404
155	<b>KIAS</b>	2016	29.23409	0.455625	0.943048	13.31978	28.27059
156	<b>KLBF</b>	2016	12.13408	1.272443	1.959712	15.43993	30.35403
157	<b>LION</b>	2016	11.16889	0.552829	1.691276	6.17448	27.25387
158	<b>LMPI</b>	2016	1.682999	0.508346	1.330651	0.85555	27.42075
159	<b>LMSH</b>	2016	3.961111	0.969458	1.132427	3.84013	25.81596
160	<b>MAIN</b>	2016	4.046824	1.368667	1.203337	5.53875	28.97307
161	<b>MBTO</b>	2016	1.285825	0.965469	2.091455	1.24143	27.28847
162	<b>MERK</b>	2016	14.86682	1.390991	2.100646	20.67961	27.33522
163	<b>MLBI</b>	2016	30.09609	1.434398	2.925249	43.16978	28.45302
164	<b>MLIA</b>	2016	0.156023	0.750136	1.197247	0.11704	29.6753
165	<b>MYOR</b>	2016	7.567734	1.420009	1.364356	10.74625	30.18999

166	<b>MYTX</b>	2016	27.49105	0.800585	0.963256	22.00892	28.1133
167	<b>NIPS</b>	2016	6.317898	0.584736	1.207487	3.69431	28.20649
168	<b>PICO</b>	2016	1.948824	1.105179	1.133675	2.15380	27.18249
169	<b>PKPK</b>	2016	162.6954	0.05328	0.743636	8.66838	25.78398
170	<b>PRAS</b>	2016	0.733813	0.229701	1.249671	0.16856	28.09881
171	<b>PSDN</b>	2016	3.929891	1.426905	1.145202	5.60758	27.20606
172	<b>PTBA</b>	2016	14.39949	0.756798	1.455761	10.89751	30.55293
173	<b>PYFA</b>	2016	2.372104	1.298623	2.657553	3.08047	25.84164
174	<b>RICY</b>	2016	1.14885	0.947881	1.290742	1.08897	27.88464
175	<b>RMBA</b>	2016	10.84723	1.427441	1.123979	15.48378	30.23156
176	<b>SCCO</b>	2016	10.08099	1.379045	1.198773	13.90215	28.52708
177	<b>SIMP</b>	2016	4.196522	0.446589	1.307638	1.87412	31.11342
178	<b>SIPD</b>	2016	0.537616	0.945461	1.222589	0.50829	28.57384
179	<b>SKLT</b>	2016	2.475998	1.467427	1.34637	3.63335	27.06581
180	<b>SKMB</b>	2016	1.501913	1.498633	1.141465	2.25082	27.63268
181	<b>SMCB</b>	2016	3.008795	0.478588	1.256507	1.43997	30.61484
182	<b>SMGR</b>	2016	17.35281	0.590914	1.605456	10.25402	31.42035
183	<b>SMSM</b>	2016	17.43797	1.277254	1.480097	22.27272	28.44406
184	<b>SPMA</b>	2016	4.194885	0.895121	1.086987	3.75493	28.4006
185	<b>SRSN</b>	2016	2.208826	0.697957	1.218345	1.54167	27.29855
186	<b>SSTM</b>	2016	3.607345	0.67219	1.004933	2.42482	27.19971
187	<b>STAR</b>	2016	0.357239	0.187602	1.290835	0.06702	27.26023
188	<b>TBLA</b>	2016	9.533511	0.517113	1.332469	4.92990	30.16447
189	<b>TCID</b>	2016	6.41369	1.156366	1.596743	7.41657	28.41268

190	<b>TINS</b>	2016	3.615935	0.729769	1.186414	2.63880	29.88742
191	<b>TIRT</b>	2016	3.436575	1.03374	1.22342	3.55252	27.42768
192	<b>TOTO</b>	2016	8.147083	0.801497	1.272908	6.52986	28.57937
193	<b>TRIS</b>	2016	2.68224	1.409892	1.3134	3.78167	27.18427
194	<b>TRST</b>	2016	1.502382	0.68359	1.096134	1.02701	28.82209
195	<b>TSPC</b>	2016	5.969351	1.387565	1.616279	8.28287	29.51594
196	<b>ULTJ</b>	2016	15.14784	1.105394	1.534939	16.74434	29.0754
197	<b>UNIT</b>	2016	0.826796	0.240487	1.448369	0.19883	26.7938
198	<b>UNSP</b>	2016	30.96444	0.106477	1.43694	3.29700	30.31889
199	<b>UNVR</b>	2016	15.95525	2.391882	2.044117	38.16307	30.44916
200	<b>VOKS</b>	2016	7.913855	1.212288	1.305454	9.59387	28.14277
201	<b>WIIM</b>	2016	6.305053	1.245385	1.432898	7.85222	27.93381
202	<b>YPAS</b>	2016	3.927838	0.993129	1.077827	3.90085	26.35898
203	<b>AA LI</b>	2017	12.21349	0.69402	1.314978	4.55134	27.45695
204	<b>ADES</b>	2017	4.695208	0.969359	2.168816	8.47641	30.84731
205	<b>AISA</b>	2017	17.20935	0.563986	1.145826	9.70584	29.79718
206	<b>AKPI</b>	2017	0.645757	0.752136	1.106553	0.48570	28.64092
207	<b>ALDO</b>	2017	4.096759	1.421171	1.203426	5.82220	26.93527
208	<b>ALKA</b>	2017	0.797102	6.332663	1.023304	5.04778	26.44426
209	<b>ALMI</b>	2017	0.242373	1.466537	1.039874	0.35545	28.49656
210	<b>ALTO</b>	2017	23.97521	0.236297	1.186316	5.66527	27.73483
211	<b>AMFG</b>	2017	0.992565	0.619959	1.17817	0.61535	29.46645
212	<b>AMIN</b>	2017	15.08781	0.846738	1.452848	12.77543	26.25449
213	<b>ANTM</b>	2017	1.078769	0.421587	1.149313	0.45479	31.03269

214	<b>APLI</b>	2017	0.347801	0.958715	1.16849	0.33344	26.71147
215	<b>ARNA</b>	2017	7.050487	1.082205	1.304774	7.63007	28.10187
216	<b>ARTI</b>	2017	11.56424	0.099666	2.434106	1.15257	28.54973
217	<b>ASII</b>	2017	11.24203	0.696972	1.258832	7.83538	33.32018
218	<b>AUTO</b>	2017	4.042707	0.917868	1.148899	3.71067	30.3231
219	<b>BAJA</b>	2017	1.886598	1.287252	1.006998	2.42853	27.57598
220	<b>BATA</b>	2017	5.505633	1.138888	1.850219	6.27030	27.47518
221	<b>BIMA</b>	2017	8.156777	1.720793	1.736889	14.03613	25.21557
222	<b>EKAD</b>	2017	13.60485	0.666933	1.080554	9.07352	21.3987
223	<b>BTON</b>	2017	13.32895	0.479619	1.29406	6.39282	25.93549
224	<b>BUDI</b>	2017	1.819939	0.854096	1.160811	1.55440	28.70925
225	<b>CPIN</b>	2017	5.057564	2.013139	1.144987	10.18158	30.83062
226	<b>CPRO</b>	2017	23.22891	1.173957	1.198342	27.26975	29.62208
227	<b>DLTA</b>	2017	35.99249	0.579716	3.828408	20.86543	21.01656
228	<b>DPNS</b>	2017	5.358217	0.360772	0.128771	1.93309	26.45496
229	<b>DVLA</b>	2017	10.29731	0.960242	2.311381	9.88791	28.12626
230	<b>EKAD</b>	2017	11.83913	0.807753	1.429532	9.56310	27.40383
231	<b>GDST</b>	2017	0.837156	0.954601	1.115228	0.79915	27.8833
232	<b>GGRM</b>	2017	9.309478	1.247843	1.27997	11.61677	31.83212
233	<b>GJTL</b>	2017	0.318288	0.77768	1.210919	0.24753	30.53196
234	<b>GZCO</b>	2017	26.04827	0.183917	0.940626	4.79073	28.8888
235	<b>HDTX</b>	2017	65.49195	0.320529	0.914607	20.99210	29.02605
236	<b>ICB</b>	2017	9.95089	1.126096	1.450503	11.20565	31.0848
237	<b>IGAR</b>	2017	9.499163	1.485172	1.203738	14.10789	26.96359



238	<b>IKAI</b>	2017	327.7178	0.057859	0.322576	18.96138	26.16058
239	<b>IMAS</b>	2017	0.418614	0.489539	1.249763	0.20493	31.07704
240	<b>INAF</b>	2017	2.837262	1.066308	1.209724	3.02540	28.05621
241	<b>INAI</b>	2017	3.942902	0.80754	1.232324	3.18405	27.82487
242	<b>INCI</b>	2017	6.137879	0.887811	1.287691	5.44928	26.4396
243	<b>INDF</b>	2017	0	0	0	5.85069	32.10767
244	<b>INDS</b>	2017	5.774417	0.80767	1.240482	4.66382	28.52163
245	<b>INTP</b>	2017	12.88747	0.499978	1.531408	6.44346	30.99361
246	<b>JAWA</b>	2017	36.0142	0.16759	1.124453	6.03563	28.82872
247	<b>JECC</b>	2017	3.815731	1.133058	1.162553	4.32344	28.2875
248	<b>JKSW</b>	2017	33.20924	0.046849	1.011127	1.55582	26.25386
249	<b>JPFA</b>	2017	3.742262	1.403711	1.204745	5.25306	30.67977
250	<b>JPRS</b>	2017	6.096072	0.683608	1.026504	4.16732	26.60213
251	<b>KAEF</b>	2017	5.413448	1.005139	1.560903	5.44127	29.43868
252	<b>KBLI</b>	2017	11.26474	1.057385	1.192655	11.91117	28.73421
253	<b>KBLM</b>	2017	3.619563	0.984033	1.095447	3.56177	27.84225
254	<b>KBRI</b>	2017	87.27783	0.122971	0.803941	10.73263	27.78908
255	<b>KDSI</b>	2017	3.071236	1.690532	1.16199	5.19202	27.91491
256	<b>KIAS</b>	2017	10.53015	0.458284	1.003442	4.82580	28.20065
257	<b>KLBF</b>	2017	12.15557	1.214602	1.946233	14.76418	30.4414
258	<b>LION</b>	2017	2.654615	0.51279	1.545496	1.36126	27.2482
259	<b>LMPI</b>	2017	7.574121	0.492655	1.24458	3.73143	27.45016
260	<b>LMSH</b>	2017	5.779314	1.392197	1.142322	8.04594	25.80568
261	<b>MAIN</b>	2017	0.89496	1.336215	1.115738	1.19586	29.03522

262	<b>MBTO</b>	2017	3.375012	0.937115	2.056166	3.16277	27.38342
263	<b>MERK</b>	2017	12.50832	1.365572	2.034012	17.08101	27.46497
264	<b>MLBI</b>	2017	39.00206	1.35045	3.031877	52.67036	28.55133
265	<b>MLIA</b>	2017	0.757257	1.21024	1.220064	0.91646	29.27712
266	<b>MYOR</b>	2017	7.834844	1.395608	1.31405	10.93437	30.33345
267	<b>MYTX</b>	2017	17.46424	0.47428	0.984411	8.28294	28.87192
268	<b>NIPS</b>	2017	4.095535	0.567475	1.184044	2.32411	28.2718
269	<b>PICO</b>	2017	2.252065	1.037246	1.143502	2.33594	27.30285
270	<b>PKPK</b>	2017	93.64546	0.081161	0.925084	7.60035	25.6459
271	<b>PRAS</b>	2017	0.925835	0.225951	1.274601	0.20919	28.06426
272	<b>PSDN</b>	2017	2.297157	2.025501	1.161972	4.65289	27.26138
273	<b>PTBA</b>	2017	23.35383	0.885551	1.775821	20.68100	30.72149
274	<b>PYFA</b>	2017	3.196109	1.397575	2.533351	4.46680	25.79571
275	<b>RICY</b>	2017	1.034631	1.164421	1.238846	1.20475	27.94907
276	<b>RMBA</b>	2017	2.369644	1.438473	1.115524	3.40867	30.27603
277	<b>SCCO</b>	2017	6.074453	1.106162	1.135967	6.71933	29.02087
278	<b>SIMP</b>	2017	4.394064	0.473883	1.276073	2.08227	31.13951
279	<b>SIPD</b>	2017	14.48697	1.09388	1.111755	15.84700	28.43736
280	<b>SKLT</b>	2017	2.512688	1.436762	1.349984	3.61013	27.17891
281	<b>SKMB</b>	2017	1.405411	1.1346	1.112465	1.59458	28.11531
282	<b>SMCB</b>	2017	8.079677	0.478036	1.249617	3.86237	30.6079
283	<b>SMGR</b>	2017	7.345404	0.568049	1.400905	4.17255	31.5221
284	<b>SMSM</b>	2017	16.62856	1.366966	1.431588	22.73068	28.52439
285	<b>SPMA</b>	2017	4.408697	0.96207	1.291344	4.24148	28.40835

286	<b>SRSN</b>	2017	3.3939	0.798928	1.279994	2.71148	27.20442
287	<b>SSTM</b>	2017	6.895544	0.567732	1.010707	3.91482	27.12956
288	<b>STAR</b>	2017	0.519429	0.186262	1.268511	0.09675	27.14441
289	<b>TBLA</b>	2017	10.63385	0.639931	1.337695	6.80493	30.27183
290	<b>TCID</b>	2017	6.618634	1.1459	1.592542	7.58429	28.49045
291	<b>TINS</b>	2017	5.450887	0.776096	1.198342	4.23041	30.10557
292	<b>TIRT</b>	2017	0.125864	0.925884	1.14011	0.11654	27.47938
293	<b>TOTO</b>	2017	12.84316	0.768395	1.334406	9.86863	28.67006
294	<b>TRIS</b>	2017	1.83494	1.419912	1.306468	2.60545	27.02399
295	<b>TRST</b>	2017	1.62211	0.706572	1.090561	1.14614	28.83487
296	<b>TSPC</b>	2017	5.826583	1.286562	1.619265	7.49626	29.63721
297	<b>ULTJ</b>	2017	14.58495	0.940739	1.596359	13.72063	29.27717
298	<b>UNIT</b>	2017	1.028741	0.242141	1.437602	0.24910	26.77861
299	<b>UNSP</b>	2017	109.0464	0.108385	1.641566	11.81900	30.26176
300	<b>UNVR</b>	2017	16.9995	2.179393	2.061795	37.04860	30.57052
301	<b>VOKS</b>	2017	7.359683	1.070208	1.265179	7.87639	28.37779
302	<b>WIIM</b>	2017	2.74919	1.204546	1.414697	3.31153	27.83454
303	<b>YPAS</b>	2017	4.791954	0.996865	1.062138	4.77693	26.43879

## ANALISIS DESKRIPTIF

### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
X1	303	.00	327.72	13.4688	34.97752
X2	303	.00	9.80	.9916	.90504
X3	303	.00	15.16	1.4230	1.13099
XCONTROL	303	16.68	33.32	28.2308	2.07754
Y	303	.02	54.85	7.5497	8.63174
Valid N (listwise)	303				

## UJI NORMALITAS

### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		303
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	6.92357465
Most Extreme Differences	Absolute	.156
	Positive	.151
	Negative	-.156
Test Statistic		.156
Asymp. Sig. (2-tailed)		.000 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

## UJI MULTIKOLONEIERITAS

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-6.843	5.625		-1.217	.225		
	X1	.135	.012	.547	11.495	.000	.953	1.049
	X2	1.051	.476	.110	2.207	.028	.867	1.154
	X3	2.144	.375	.281	5.712	.000	.893	1.120
	XCONTR OL	.300	.195	.072	1.543	.124	.982	1.018

a. Dependent Variable: Y

## UJI AUTOKORELASI

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.597 <sup>a</sup>	.357	.348	6.96989	1.963

a. Predictors: (Constant), XCONTROL, X2, X1, X3

b. Dependent Variable: Y

Penjelasan auto korelasi table durbin watson

Table du 1.83773 , 4-du = 2.16227

## UJI HETEROKEDASTISITAS sebelum di LOG

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2.701	3.671		-.736	.462
	X1	.061	.008	.411	7.973	.000
	X2	1.449	.311	.252	4.664	.000
	X3	.890	.245	.194	3.634	.000
	XCONTROL	.132	.127	.053	1.041	.299

a. Dependent Variable: RES\_2

**UJI HETEROKEDASTISITAS** sesudah di LOG**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	11.195	5.232		2.140	.033
	X CONTROL	-.220	.184	-.073	-1.197	.232
	Log_NPM	-.008	.006	-.082	-1.343	.180
	Log_TATO	-1.895	1.255	-.097	-1.509	.132
	Log_RA	4.736	2.423	.126	1.955	.052

a. Dependent Variable: ABS\_RES1

**ANALISIS REGRESI****UJI R****Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.597 <sup>a</sup>	.357	.348	6.96989	.357	41.296	4	298	.000

a. Predictors: (Constant), XCONTROL, X2, X1, X3

**UJI F****ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	8024.440	4	2006.110	41.296	.000 <sup>b</sup>
	Residual	14476.638	298	48.579		
	Total	22501.077	302			

a. Dependent Variable: Y

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

**UJI T****Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-6.843	5.625		-1.217	.225
	X1	.135	.012	.547	11.495	.000
	X2	1.051	.476	.110	2.207	.028
	X3	2.144	.375	.281	5.712	.000
	XCONTROL	.300	.195	.072	1.543	.124

a. Dependent Variable: Y