

Lampiran 1

Daftar Nama Perusahaan Manufaktur Dalam Penelitian

No	Kode	Nama Perusahaan
1	ADES	PT. Akasha Wira International Tbk.
2	AISA	PT. Tiga Pilar Sejahtera Food Tbk.
3	AKPI	PT. Argha Karya Prima Industry Tbk.
4	ALDO	PT. Alkindo Naratama Tbk.
5	ALMI	PT. Alumindo Light Metal Industry Tbk.
6	AMIN	PT. Ateliers Mecaniques D'Indonesie Tbk.
7	APLI	PT. Asioplast Industries Tbk.
8	ARNA	PT. Arwana Citra Mulia Tbk.
9	ASII	PT. Astra Internasional Tbk.
10	AUTO	PT. Astra Otopars Tbk.
11	BAJA	PT. Saranacentral Bajatama Tbk .
12	BATA	PT. Sepatu Bata Tbk.
13	BRNA	PT. Berlina Tbk.
14	BTON	PT. Beton Jaya Manunggal Tbk.
15	BUDI	PT. Budi Starch and Sweetener Tbk.
16	CEKA	PT. Wilmar Cahaya Indonesia Tbk.
17	CINT	PT. Chitose Internasional Tbk.
18	CPIN	PT. Chareon Pokhand Indonesia Tbk.
19	DPNS	PT. Duta Pertiwi Nusantara Tbk.
20	DVLA	PT. Darya Varia Labolatoria Tbk.
21	EKAD	PT. Ekadharma Internasional Tbk.
22	ETWA	PT. Eterindo Wahanatama Tbk.
23	GDST	PT. Gunawan Dianjaya Steel Tbk.
24	GJTL	PT. Gajah Tunggal Tbk.
25	HMSP	PT. Hanjaya Mandala Sampoerna. Tbk
26	ICBP	PT. Indofood CBP Sukses Makmur Tbk.
27	IGAR	PT. Champion Pasific Indonesia Tbk.
28	IMAS	PT. Indomobil Sukses Internasional Tbk.
29	IMPC	PT. Impack Pratama Industri Tbk.
30	INAF	PT. Indofarma Tbk.
31	INAI	PT. Indal Alumunium Industry Tbk.
32	INCI	PT. Intan Wijaya International Tbk.
33	INDF	PT. Indofood Sukses Makmur Tbk.
34	INDS	PT. Indospring Tbk.
35	ISSP	PT. Steel Pipe Industry of Indonesia Tbk.

No	Kode	Nama Perusahaan
36	JECC	PT. Jembo Cable Company Tbk.
37	JPFA	PT. Japfa Comfeed Indonesia Tbk.
38	JPRS	PT. Jaya Pari Steel Tbk.
39	KAEF	PT. Kimia Farma (Persero) Tbk.
40	KBLI	PT. KMI Wire and Cable Tbk.
41	KBLM	PT. Kabelindo Murni Tbk.
42	KBRI	PT. Kertas Basuki Rachmat Indonesia Tbk.
43	KDSI	PT. Kedaung Setia Industrial Tbk.
44	KIAS	PT. Keremika Indonesia Asosiasi Tbk.
45	KICI	PT. Kedaung Indag Can Tbk.
46	KINO	PT. Kino Indonesia Tbk.
47	KLBF	PT. Kalbe Farma Tbk.
48	LION	PT. Lion Metal Works Tbk.
49	LMPI	PT. Langgeng Makmur Industry Tbk.
50	LMSH	PT. Lionmesh Prima Tbk.
51	MAIN	PT. Malindo Feedmill Tbk.
52	MBTO	PT. Martina Berto Tbk.
53	MERK	PT. Merck Indonesia Tbk.
54	MLIA	PT. Mulia Industrindo Tbk.
55	MRAT	PT. Mustika Ratu Tbk.
56	MYOR	PT. Mayora Indah Tbk.
57	NIPS	PT. Nippres Tbk.
58	PICO	PT. Pelangi Indah Canindo Tbk.
59	PRAS	PT. Prima alloy steel Universal Tbk.
60	PSDN	PT. Prashida Aneka Niaga Tbk.
61	PYFA	PT. Pyridam Farma Tbk.
62	RICY	PT. Ricky Putra Globalindo Tbk.
63	ROTI	PT. Nippon Indosari Corporindo Tbk.
64	SCCO	PT. Superme Cable Manufacturing and Commerce Tbk.
65	SIAP	PT. Sekawan Intipratama Tbk.
66	SIDO	PT. Industri Jamu dan Farmasi Sido Muncul Tbk.
67	SIMA	PT. Siwani Makmur Tbk.
68	SIPD	PT. Siearad Produce Tbk.
69	SKBM	PT. Sekar Bumi Tbk.
70	SKLT	PT. Sekar Laut Tbk.
71	SMBR	PT. Semen Baturaja (Persero) Tbk.
72	SMCB	PT. Holcim Indonesia Tbk.
73	SMSM	PT. Selamat Sempurna Tbk.

No	Kode	Nama Perusahaan
74	SOBI	PT. Sorini Agro Asia Corporindo Tbk.
75	SPMA	PT. Suparma Tbk.
76	SRSN	PT. Indo Acitama Tbk.
77	STTP	PT. Siantar Top Tbk.
78	TALF	PT. Tunas Alfin Tbk.
79	TIRT	PT. Tirta Mahakam Resources Tbk.
80	TOTO	PT. Surya Toto Indonesia Tbk.
81	TRIS	PT. Trisula Internasional Tbk.
82	TRST	PT. Trias Sentosa Tbk.
83	TSPC	PT. Tempo Scan Pasific Tbk.
84	ULTJ	PT. Ultrajaya Milk Industry and Trading Company Tbk.
85	UNIT	PT. Nusantara Inti Corpora Tbk.
86	VOKS	PT. Voksel Electric Tbk.
87	WIIM	PT. Wismilak Inti Makmur Tbk.
88	WTON	PT. Wijaya Karya Beton Tbk.
89	YPAS	PT. Yana Prima Hasta Persada Tbk.

LAMPIRAN 2

Data Hasil Perhitungan Variabel Independen dan Dependen

NO	KODE	TAHUN	ROA	ROE	PER	EPS	PBV	BVS	DER	BETA	HARGA SAHAM
1	ADES	2013	0.13	0.21	21.20	94.35	4.46	448.85	0.67	2.91	2000
2	ADES	2014	0.06	0.11	26.10	52.67	2.78	495.25	0.72	3.22	1375
3	ADES	2015	0.05	0.10	18.23	55.67	1.82	556.65	0.99	0.36	1015
4	ADES	2016	0.07	0.15	10.54	94.85	1.53	651.62	1.00	1.69	1000
5	AISA	2014	0.05	0.11	17.84	117.41	1.88	1114.13	1.06	0.88	2095
6	AISA	2016	0.08	0.17	8.70	223.46	1.47	1324.92	1.17	0.71	1945
7	AKPI	2014	0.02	0.03	16.28	50.97	0.55	1517.07	1.16	2.13	830
8	AKPI	2015	0.01	0.02	21.51	40.68	0.54	1628.77	1.60	0.62	875
9	AKPI	2016	0.02	0.05	11.68	77.05	0.55	1647.11	1.34	0.63	900
10	ALDO	2013	0.07	0.07	16.07	41.07	1.20	548.14	0.54	0.66	660
11	ALDO	2016	0.06	0.13	13.08	45.87	1.64	365.25	1.04	0.16	600
12	ALMI	2012	0.01	0.02	20.09	45.29	0.48	1908.71	2.20	1.45	910
13	ALMI	2013	0.01	0.04	7.08	84.80	0.28	2134.23	3.19	0.66	600
14	ALMI	2014	0.00	0.01	45.05	5.95	0.27	997.74	4.23	2.24	268
15	AMIN	2016	0.09	0.15	15.77	17.38	2.32	118.11	0.56	0.22	274
16	APLI	2012	0.01	0.02	30.69	2.80	0.59	145.76	0.53	1.59	86
17	APLI	2013	0.01	0.01	51.82	1.25	0.45	144.33	0.40	1.29	65
18	ARNA	2012	0.17	0.26	18.97	86.46	4.98	329.53	0.55	0.62	1640
19	ARNA	2013	0.21	0.31	25.33	32.38	7.90	103.76	0.49	0.68	820
20	ARNA	2014	0.21	0.29	24.39	35.67	7.02	123.95	0.38	2.29	870
21	ARNA	2015	0.05	0.08	51.55	9.70	4.10	121.87	0.60	2.53	500
22	ARNA	2016	0.06	0.10	41.78	12.45	4.03	129.14	0.63	0.92	520
23	ASII	2012	0.12	0.25	13.53	561.76	3.43	2218.53	1.03	1.32	7600
24	ASII	2013	0.10	0.21	12.35	550.77	2.59	2622.99	1.02	0.72	6800
25	ASII	2014	0.09	0.18	13.58	546.67	2.50	2968.79	0.96	2.06	7425
26	ASII	2015	0.06	0.12	15.56	385.66	1.92	3125.54	0.94	1.89	6000
27	ASII	2016	0.07	0.13	18.30	452.08	2.39	3455.87	0.87	2.03	8275
28	AUTO	2012	0.13	0.21	12.56	294.60	2.64	1403.22	0.63	0.71	3700
29	AUTO	2013	0.08	0.11	17.60	207.43	1.87	1955.69	0.32	0.79	3650
30	AUTO	2014	0.07	0.09	21.22	197.95	2.00	2104.41	0.42	1.67	4200
31	AUTO	2015	0.02	0.03	23.90	66.95	0.76	2104.56	0.41	1.57	1600
32	AUTO	2016	0.03	0.05	20.44	100.30	0.94	2186.13	0.39	1.66	2050
33	BAJA	2012	0.02	0.07	48.62	10.49	3.57	142.80	2.19	0.63	510
34	BATA	2013	0.07	0.11	31.05	34.13	3.49	303.35	0.73	0.36	1060

NO	KODE	TAHUN	ROA	ROE	PER	EPS	PBV	BVS	DER	BETA	HARGA SAHAM
35	BRNA	2012	0.07	0.07	8.86	78.98	0.63	1116.50	0.61	0.92	700
36	BRNA	2014	0.04	0.16	8.54	82.57	1.36	518.95	2.73	1.33	705
37	BTON	2012	0.17	0.22	5.09	137.56	1.11	628.77	0.28	0.38	700
38	BTON	2013	0.15	0.19	3.82	143.79	0.71	773.22	0.27	0.75	550
39	BUDI	2012	0.00	0.01	91.91	1.24	0.55	208.38	1.69	1.24	114
40	BUDI	2014	0.01	0.03	15.38	6.96	0.48	221.74	1.73	1.49	107
41	BUDI	2015	0.01	0.02	13.45	4.68	0.26	245.67	1.95	0.45	63
42	BUDI	2016	0.01	0.03	10.13	8.59	0.34	258.94	1.52	2.10	87
43	CEKA	2012	0.06	0.13	6.63	196.12	0.83	1557.66	1.22	3.98	1300
44	CEKA	2013	0.06	0.12	5.30	218.72	0.65	1775.71	1.02	0.95	1160
45	CEKA	2014	0.03	0.08	10.88	137.82	0.83	1806.89	1.39	2.13	1500
46	CINT	2015	0.08	0.09	11.47	29.48	1.07	315.07	0.21	0.12	338
47	CINT	2016	0.05	0.06	15.33	20.62	0.97	326.43	0.22	0.13	316
48	CPIN	2012	0.22	0.33	22.33	163.49	7.32	498.63	0.51	1.23	3650
49	CPIN	2013	0.16	0.25	21.89	154.21	5.56	606.84	0.58	2.27	3375
50	CPIN	2015	0.07	0.14	23.26	111.76	3.33	779.77	0.95	1.88	2600
51	CPIN	2016	0.09	0.16	22.77	135.71	3.58	863.35	0.71	1.66	3090
52	DPNS	2012	0.11	0.13	6.19	62.24	0.82	469.89	0.19	0.83	385
53	DPNS	2013	0.26	0.30	2.33	201.84	0.70	674.74	0.15	1.18	470
54	DPNS	2014	0.05	0.06	8.05	43.88	0.50	712.84	0.14	0.57	353
55	DPNS	2015	0.04	0.04	13.00	29.77	0.53	728.71	0.14	0.07	387
56	DVLA	2012	0.14	0.18	12.71	132.95	2.25	751.38	0.28	0.08	1690
57	DVLA	2013	0.11	0.14	19.59	112.32	2.74	803.17	0.33	1.96	2200
58	DVLA	2014	0.07	0.09	23.20	72.86	2.00	845.94	0.31	1.18	1690
59	DVLA	2015	0.08	0.11	13.49	96.33	1.50	869.21	0.41	0.88	1300
60	EKAD	2012	0.13	0.19	6.76	51.80	1.27	274.73	0.43	3.14	350
61	EKAD	2013	0.11	0.17	6.91	56.46	1.17	332.53	0.49	0.78	390
62	EKAD	2014	0.10	0.15	8.78	58.65	1.34	383.39	0.54	0.62	515
63	EKAD	2015	0.12	0.16	5.94	67.32	0.96	417.82	0.33	0.85	400
64	EKAD	2016	0.13	0.15	4.55	129.78	0.70	847.20	0.19	1.86	590
65	ETWA	2012	0.04	0.09	7.78	39.86	0.69	452.08	1.20	1.06	310
66	GDST	2012	0.04	0.06	19.01	5.68	1.12	96.70	0.47	1.13	108
67	GDST	2013	0.08	0.10	7.67	11.21	0.80	107.86	0.35	0.42	86
68	GDST	2016	0.03	0.04	29.23	3.87	1.11	101.48	0.51	0.95	113
69	GJTL	2013	0.01	0.02	48.65	34.53	1.06	1578.45	1.80	2.35	1680
70	GJTL	2014	0.02	0.05	17.55	81.21	0.88	1617.60	1.86	2.40	1425
71	GJTL	2016	0.03	0.11	5.95	179.80	0.64	1678.20	2.20	5.84	1070

NO	KODE	TAHUN	ROA	ROE	PER	EPS	PBV	BVS	DER	BETA	HARGA SAHAM
72	HMSP	2016	0.30	0.37	34.91	109.72	13.04	293.81	0.24	0.63	3830
73	ICBP	2012	0.13	0.19	14.95	391.42	2.85	2055.30	0.49	0.27	5850
74	ICBP	2013	0.10	0.17	26.61	383.31	4.65	2193.30	0.67	1.62	10200
75	ICBP	2015	0.11	0.18	26.88	501.32	4.79	2810.33	0.62	1.01	13475
76	IGAR	2012	0.14	0.18	8.85	42.39	1.63	230.50	0.29	0.80	375
77	IGAR	2013	0.11	0.16	8.19	36.03	1.30	227.26	0.43	0.36	295
78	IGAR	2014	0.16	0.21	5.55	56.73	1.19	265.04	0.36	0.63	315
79	IGAR	2016	0.16	0.19	7.29	71.29	1.35	384.43	0.18	7.50	520
80	IMAS	2012	0.06	0.16	16.30	325.14	2.57	2064.33	2.08	0.21	5300
81	IMAS	2013	0.03	0.09	21.81	224.62	2.04	2400.69	2.36	0.50	4900
82	IMPC	2016	0.06	0.10	39.38	26.03	4.04	253.57	0.86	0.55	1025
83	INAF	2012	0.04	0.07	24.13	13.68	1.57	209.76	0.83	0.68	330
84	INAF	2015	0.00	0.01	79.30	2.12	0.88	191.24	1.59	2.44	168
85	INAI	2012	0.04	0.18	3.08	146.18	0.55	815.77	3.74	0.92	450
86	INAI	2014	0.03	0.18	4.95	70.76	0.91	384.29	6.34	1.50	350
87	INAI	2015	0.02	0.12	4.48	90.33	0.53	757.01	4.55	0.63	405
88	INAI	2016	0.03	0.14	5.75	112.23	0.79	814.45	4.19	0.64	645
89	INCI	2012	0.03	0.04	9.98	24.55	0.38	639.43	0.14	0.32	245
90	INCI	2013	0.08	0.08	4.21	57.07	0.34	696.66	0.08	1.39	240
91	INCI	2014	0.07	0.08	3.90	61.08	0.32	753.59	0.08	0.77	238
92	INCI	2015	0.10	0.11	3.26	93.69	0.36	850.95	0.10	0.79	305
93	INCI	2016	0.04	0.04	5.55	55.18	0.23	1341.32	0.11	0.17	306
94	INDF	2012	0.08	0.14	10.75	544.33	1.50	3888.22	0.74	0.52	5850
95	INDF	2013	0.04	0.09	16.96	389.12	1.57	4200.72	1.11	0.85	6600
96	INDF	2014	0.06	0.13	11.33	595.58	1.47	4586.82	1.14	1.05	6750
97	INDF	2015	0.04	0.09	12.25	422.47	1.05	4911.10	1.13	1.05	5175
98	INDS	2012	0.08	0.12	9.87	425.61	1.16	3608.17	0.46	0.94	4200
99	INDS	2013	0.07	0.08	9.51	281.16	0.80	3338.79	0.25	1.19	2675
100	INDS	2014	0.06	0.07	8.21	194.77	0.58	2777.40	0.25	1.05	1600
101	INDS	2016	0.02	0.02	10.73	75.51	0.26	3151.34	0.20	2.16	810
102	ISSP	2014	0.04	0.09	7.96	29.90	0.74	320.74	1.36	0.60	238
103	ISSP	2015	0.03	0.06	8.50	22.13	0.53	355.34	1.13	3.66	188
104	ISSP	2016	0.02	0.04	14.66	14.32	0.57	368.09	1.28	0.29	210
105	JECC	2013	0.02	0.15	19.11	149.16	2.92	976.59	7.40	0.11	2850
106	JECC	2015	0.00	0.01	82.82	16.30	0.56	2432.25	2.69	1.13	1350
107	JPFA	2012	0.10	0.23	12.20	504.00	2.75	2234.10	1.30	0.16	6150
108	JPFA	2013	0.04	0.12	20.30	60.09	2.51	485.49	1.89	2.13	1220

NO	KODE	TAHUN	ROA	ROE	PER	EPS	PBV	BVS	DER	BETA	HARGA SAHAM
109	JPFA	2014	0.02	0.08	25.84	36.76	1.96	485.86	2.04	1.62	950
110	JPFA	2015	0.03	0.09	12.91	49.20	1.11	573.11	1.81	4.76	635
111	JPFA	2016	0.11	0.23	7.65	190.32	1.77	821.43	1.05	2.82	1455
112	JPRS	2012	0.02	0.03	25.75	12.81	0.71	463.35	0.15	2.02	330
113	JPRS	2013	0.04	0.04	13.46	20.06	0.57	477.62	0.05	0.07	270
114	JPRS	2015	0.06	0.07	4.09	29.32	0.27	443.28	0.09	0.99	120
115	KAEF	2012	0.10	0.14	19.97	37.05	2.85	259.55	0.44	1.83	740
116	KAEF	2013	0.09	0.14	15.20	38.83	2.19	269.36	0.68	2.66	590
117	KAEF	2014	0.09	0.15	31.56	46.42	4.73	309.88	0.75	4.40	1465
118	KAEF	2015	0.08	0.13	18.20	47.81	2.35	370.28	0.67	2.21	870
119	KAEF	2016	0.06	0.12	56.24	48.90	6.72	408.97	1.03	2.78	2750
120	KBLI	2012	0.11	0.15	5.99	31.24	0.89	210.90	0.37	1.09	187
121	KBLI	2013	0.05	0.09	7.74	18.35	0.66	215.06	0.56	1.65	142
122	KBLI	2014	0.05	0.08	7.73	17.97	0.60	231.24	0.45	2.08	139
123	KBLI	2015	0.07	0.11	4.13	28.79	0.46	256.38	0.51	1.48	119
124	KBLI	2016	0.18	0.25	3.31	83.43	0.84	329.74	0.42	2.43	276
125	KBLM	2012	0.03	0.09	6.34	21.28	0.57	236.38	1.73	1.24	135
126	KBLM	2013	0.01	0.03	23.05	6.86	0.66	240.77	1.43	1.34	158
127	KBLM	2016	0.03	0.07	12.65	18.97	0.84	286.30	0.99	5.83	240
128	KBRI	2012	0.05	0.05	11.89	4.21	2.83	81.89	0.04	0.76	50
129	KDSI	2012	0.06	0.12	5.44	90.96	0.63	780.26	0.81	0.97	495
130	KDSI	2013	0.04	0.11	3.88	88.90	0.41	833.19	1.53	1.72	345
131	KDSI	2014	0.05	0.12	3.23	112.81	0.40	918.60	1.58	0.20	364
132	KDSI	2015	0.01	0.03	6.74	28.32	0.20	935.61	2.11	1.27	191
133	KDSI	2016	0.04	0.11	3.01	116.36	0.34	1036.50	1.72	1.55	350
134	KIAS	2013	0.03	0.04	30.71	5.05	1.18	130.85	0.13	0.32	155
135	KICI	2012	0.02	0.03	16.49	16.37	0.56	482.30	0.43	0.10	270
136	KICI	2013	0.07	0.11	5.02	53.76	0.54	500.71	0.45	1.38	270
137	KICI	2014	0.05	0.07	7.36	36.43	0.54	492.40	0.48	0.46	268
138	KICI	2016	0.00	0.00	91.25	1.31	0.37	322.50	0.57	0.76	120
139	KINO	2016	0.06	0.09	23.90	126.78	2.22	1366.45	0.68	2.11	3030
140	KLBF	2012	0.19	0.24	27.99	37.87	6.74	157.26	0.28	0.80	1060
141	KLBF	2013	0.17	0.23	29.74	42.04	6.91	180.89	0.33	1.11	1250
142	KLBF	2014	0.17	0.22	40.41	45.28	8.79	208.30	0.27	0.16	1830
143	KLBF	2015	0.15	0.19	30.07	43.90	5.66	233.35	0.25	0.90	1320
144	KLBF	2016	0.15	0.19	30.21	50.15	5.70	265.89	0.22	2.01	1515
145	LION	2013	0.13	0.16	96.38	124.50	15.53	772.89	0.25	1.07	12000

NO	KODE	TAHUN	ROA	ROE	PER	EPS	PBV	BVS	DER	BETA	HARGA SAHAM
146	LION	2014	0.08	0.11	99.31	93.65	11.36	818.85	0.42	0.65	9300
147	LION	2016	0.06	0.09	12.90	81.41	1.16	904.73	0.46	0.75	1050
148	LMPI	2016	0.01	0.02	19.64	6.87	0.33	404.72	0.99	1.72	135
149	LMSH	2015	0.01	0.02	28.39	20.25	0.45	1275.43	0.17	24.14	575
150	LMSH	2016	0.04	0.05	9.06	65.13	0.48	1222.05	0.39	1.60	590
151	MAIN	2012	0.17	0.44	13.31	178.42	5.90	402.28	1.64	0.24	2375
152	MAIN	2013	0.11	0.28	22.27	142.56	6.21	511.60	1.55	1.82	3175
153	MAIN	2016	0.06	0.12	13.73	94.68	1.67	779.31	1.19	3.02	1300
154	MBTO	2012	0.07	0.10	8.93	42.54	0.94	406.13	0.40	1.02	380
155	MBTO	2013	0.03	0.04	20.19	15.11	0.72	421.79	0.36	0.93	305
156	MBTO	2014	0.01	0.01	50.84	3.93	0.48	413.92	0.41	1.19	200
157	MBTO	2016	0.01	0.02	22.46	8.24	0.45	412.08	0.61	0.43	185
158	MERK	2015	0.22	0.30	21.29	318.18	6.41	1057.02	0.35	21.14	6775
159	MERK	2016	0.21	0.26	26.79	343.40	7.07	1300.61	0.28	1.32	9200
160	MLIA	2014	0.02	0.11	5.34	98.34	0.60	875.55	5.23	1.69	525
161	MLIA	2016	0.00	0.01	80.50	6.83	0.45	1219.27	3.79	0.45	550
162	MRAT	2012	0.07	0.80	6.82	71.85	5.43	90.16	1.80	1.31	490
163	MRAT	2014	0.01	0.02	21.23	16.48	0.40	885.41	0.32	1.20	350
164	MRAT	2015	0.00	0.00	85.11	2.44	0.24	880.90	0.32	0.91	208
165	MYOR	2014	0.04	0.10	45.63	458.01	4.58	4558.67	1.53	1.55	20900
166	NIPS	2013	0.04	0.14	6.91	47.04	1.00	326.00	2.40	3.37	325
167	NIPS	2015	0.02	0.05	20.60	20.63	1.04	409.64	1.54	0.56	425
168	NIPS	2016	0.04	0.08	8.81	40.16	0.69	515.23	1.11	0.51	354
169	PICO	2012	0.02	0.06	13.27	19.60	0.74	350.32	1.99	0.88	260
170	PICO	2013	0.02	0.07	5.71	27.16	0.41	377.19	1.90	0.82	155
171	PICO	2015	0.02	0.06	4.86	26.35	0.29	434.73	1.45	0.07	128
172	PRAS	2013	0.02	0.03	9.83	18.82	0.32	579.78	0.96	2.53	185
173	PRAS	2014	0.01	0.02	12.61	16.18	0.21	978.29	0.88	1.83	204
174	PRAS	2015	0.00	0.01	13.61	9.18	0.12	1032.26	1.12	0.28	125
175	PSDN	2012	0.04	0.06	11.52	17.79	0.72	284.43	0.67	2.71	205
176	PSDN	2013	0.03	0.05	10.13	14.81	0.52	286.67	0.65	0.95	150
177	PYFA	2012	0.04	0.06	17.84	9.92	1.08	163.91	0.55	1.66	177
178	PYFA	2013	0.04	0.07	12.70	11.58	0.84	175.88	0.86	0.47	147
179	PYFA	2014	0.02	0.03	27.15	4.97	0.74	181.46	0.78	0.36	135
180	PYFA	2015	0.02	0.03	19.41	5.77	0.59	189.17	0.58	0.46	112
181	RICY	2012	0.01	0.01	21.24	8.19	0.30	571.84	1.30	0.37	174
182	RICY	2013	0.01	0.02	12.73	13.59	0.29	591.89	1.92	0.70	173

NO	KODE	TAHUN	ROA	ROE	PER	EPS	PBV	BVS	DER	BETA	HARGA SAHAM
183	RICY	2014	0.01	0.04	7.38	23.57	0.29	608.15	2.00	0.47	174
184	RICY	2015	0.01	0.03	7.58	20.98	0.26	623.45	1.99	0.47	159
185	ROTI	2012	0.12	0.22	46.83	147.33	10.48	658.47	0.81	0.49	6900
186	ROTI	2013	0.09	0.20	32.67	31.22	6.65	153.50	1.35	1.18	1020
187	ROTI	2015	0.10	0.23	23.67	53.45	5.39	234.80	1.28	0.45	1265
188	ROTI	2016	0.10	0.19	28.95	55.27	5.61	285.03	1.02	1.12	1600
189	SCCO	2013	0.06	0.15	8.62	510.56	1.28	3441.97	1.49	1.20	4400
190	SIAP	2012	0.02	0.03	21.24	5.65	0.68	176.32	0.74	1.25	120
191	SIDO	2014	0.15	0.16	21.92	27.83	3.49	175.01	0.07	1.37	610
192	SIDO	2015	0.16	0.17	18.86	29.17	3.18	173.22	0.08	0.69	550
193	SIDO	2016	0.16	0.17	16.23	32.04	2.83	183.86	0.08	0.61	520
194	SIMA	2014	0.02	0.05	39.63	3.23	1.87	68.29	1.07	0.03	128
195	SIPD	2012	0.00	0.01	31.18	1.60	0.37	135.95	1.58	1.70	50
196	SIPD	2013	0.00	0.01	56.05	0.89	0.37	136.84	1.46	0.73	50
197	SIPD	2016	0.01	0.01	69.78	9.74	0.80	853.43	1.25	2.11	680
198	SKBM	2013	0.12	0.30	7.13	67.30	2.14	224.19	1.58	0.55	480
199	SKBM	2014	0.14	0.29	10.08	96.20	2.95	328.46	1.12	2.51	970
200	SKLT	2012	0.03	0.06	15.61	11.53	0.96	187.45	0.93	0.69	180
201	SMBR	2014	0.11	0.13	22.87	16.66	2.86	133.07	0.09	2.95	381
202	SMBR	2015	0.11	0.12	16.57	17.57	1.99	146.28	0.11	0.79	291
203	SMCB	2012	0.11	0.16	16.45	176.28	2.64	1098.55	0.45	1.38	2900
204	SMCB	2013	0.06	0.11	18.31	124.27	2.01	1132.72	0.72	1.85	2275
205	SMCB	2014	0.04	0.08	25.37	86.11	1.95	1119.94	1.00	5.38	2185
206	SMCB	2015	0.01	0.02	43.54	22.85	0.90	1102.70	1.05	0.65	995
207	SMSM	2012	0.18	0.31	12.67	199.30	3.96	637.75	0.70	0.72	2525
208	SMSM	2014	0.24	0.38	16.20	293.21	6.09	779.43	0.57	1.24	4750
209	SMSM	2016	0.22	0.32	11.24	87.21	3.57	274.38	0.43	0.51	980
210	SOBI	2013	0.07	0.11	18.30	101.11	2.09	886.00	0.65	1.48	1850
211	SPMA	2012	0.02	0.05	10.85	26.74	0.56	522.43	1.14	0.09	290
212	SPMA	2014	0.02	0.06	6.00	32.81	0.37	533.35	1.63	1.59	197
213	SRSN	2012	0.04	0.06	17.75	2.82	1.12	44.72	0.49	1.18	50
214	STTP	2013	0.08	0.17	17.71	87.54	2.94	526.39	1.13	0.99	1550
215	STTP	2014	0.07	0.15	30.52	94.38	4.63	622.53	1.08	2.58	2880
216	STTP	2015	0.10	0.18	21.27	141.76	3.92	770.08	0.90	0.14	3015
217	STTP	2016	0.07	0.15	23.99	132.96	3.58	891.99	1.00	0.77	3190
218	TALF	2014	0.13	0.18	12.16	42.77	2.20	235.89	0.36	0.50	520
219	TALF	2015	0.08	0.10	16.06	24.91	1.55	258.75	0.24	0.01	400

NO	KODE	TAHUN	ROA	ROE	PER	EPS	PBV	BVS	DER	BETA	HARGA SAHAM
220	TALF	2016	0.03	0.04	18.86	22.27	0.76	555.55	0.17	0.03	420
221	TIRT	2014	0.03	0.28	4.16	20.65	1.18	72.96	8.71	0.82	86
222	TOTO	2013	0.13	0.24	16.12	477.55	3.88	1984.57	0.79	0.31	7700
223	TOTO	2014	0.14	0.26	13.31	298.63	3.50	1136.44	0.83	1.91	3975
224	TOTO	2016	0.07	0.11	30.49	16.33	3.37	147.66	0.69	1.29	498
225	TRIS	2013	0.11	0.17	7.71	51.85	1.33	301.26	0.57	0.19	400
226	TRIS	2014	0.07	0.12	10.17	34.99	1.20	295.61	0.69	0.30	356
227	TRIS	2015	0.07	0.11	8.38	35.82	0.95	314.90	0.74	0.36	300
228	TRST	2012	0.03	0.05	15.76	21.88	0.72	481.83	0.62	1.75	345
229	TRST	2013	0.01	0.02	21.29	11.74	0.41	607.93	0.91	1.55	250
230	TRST	2014	0.01	0.02	35.27	10.77	0.61	625.51	0.86	0.45	380
231	TRST	2015	0.01	0.01	34.39	9.01	0.44	696.91	0.72	1.28	310
232	TSPC	2012	0.14	0.19	26.39	141.15	5.00	745.15	0.38	0.09	3725
233	TSPC	2013	0.12	0.17	22.90	141.90	3.81	852.34	0.41	0.86	3250
234	TSPC	2014	0.10	0.14	22.01	130.18	3.16	907.14	0.37	0.39	2865
235	TSPC	2015	0.08	0.12	14.88	117.60	1.82	963.81	0.45	1.18	1750
236	TSPC	2016	0.08	0.12	16.25	121.22	1.91	1030.06	0.42	0.95	1970
237	ULTJ	2012	0.15	0.21	10.87	122.36	2.29	580.44	0.44	1.04	1330
238	ULTJ	2013	0.12	0.16	39.98	112.56	6.45	697.67	0.40	2.04	4500
239	ULTJ	2016	0.17	0.20	18.60	245.75	3.78	1208.02	0.21	0.66	4570
240	UNIT	2013	0.00	0.00	22.67	11.03	0.08	3209.09	0.90	0.18	250
241	VOKS	2013	0.02	0.07	15.73	47.04	1.02	723.42	2.25	4.90	740
242	VOKS	2016	0.10	0.24	7.61	192.57	1.82	804.99	1.49	12.01	1465
243	WIIM	2013	0.11	0.17	10.63	63.01	1.83	366.50	0.60	1.52	670
244	WIIM	2014	0.08	0.13	11.65	53.66	1.55	403.07	0.58	0.85	625
245	WIIM	2015	0.10	0.14	6.89	62.42	0.96	449.41	0.42	1.00	430
246	WIIM	2016	0.08	0.11	8.69	50.62	0.93	471.98	0.37	1.58	440
247	WTON	2015	0.04	0.08	5.52	149.38	0.42	1968.20	0.97	2.54	825
248	WTON	2016	0.06	0.11	3.36	245.35	0.38	2166.29	0.87	1.27	825
249	YPAS	2012	0.05	0.10	27.17	24.66	2.72	246.39	1.12	0.07	670
250	YPAS	2013	0.01	0.04	70.86	9.31	2.59	254.93	2.61	0.01	660

LAMPIRAN 3

Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROA	250	.0011	.3002	.070099	.0561687
ROE	250	.0028	.7969	.120016	.0928941
PER	250	2.3286	99.3059	19.797033	17.2933405
EPS	250	.8921	595.5849	97.770026	124.2077248
PBV	250	.0779	15.5261	2.045888	2.2544724
BVS	250	44.7183	4911.1046	856.701241	897.6235232
DER	250	.0412	8.7055	1.011745	1.0811351
Beta	250	.0057	24.1390	1.474683	2.2906410
Harga Saham	250	50	20900	1601.34	2506.190
Valid N (listwise)	250				

LAMPIRAN 4

Asumsi Klasik

1. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		250
Normal Parameters ^{a,b}	Mean	-.0222676
	Std. Deviation	.14624414
	Absolute	.085
Most Extreme Differences	Positive	.085
	Negative	-.055
Kolmogorov-Smirnov Z		1.341
Asymp. Sig. (2-tailed)		.055

a. Test distribution is Normal.

b. Calculated from data.

2. Uji Heteroskedastisitas

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.227 ^a	.051	.020	.12413

a. Predictors: (Constant), Beta, ROA, BVS, PER, DER, ROE, EPS, PBV

b. Dependent Variable: ABS_RES

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.201	8	.025	1.630	.117 ^b
	Residual	3.713	241	.015		
	Total	3.914	249			

a. Dependent Variable: ABS_RES

b. Predictors: (Constant), Beta, ROA, BVS, PER, DER, ROE, EPS, PBV

Coefficients^a

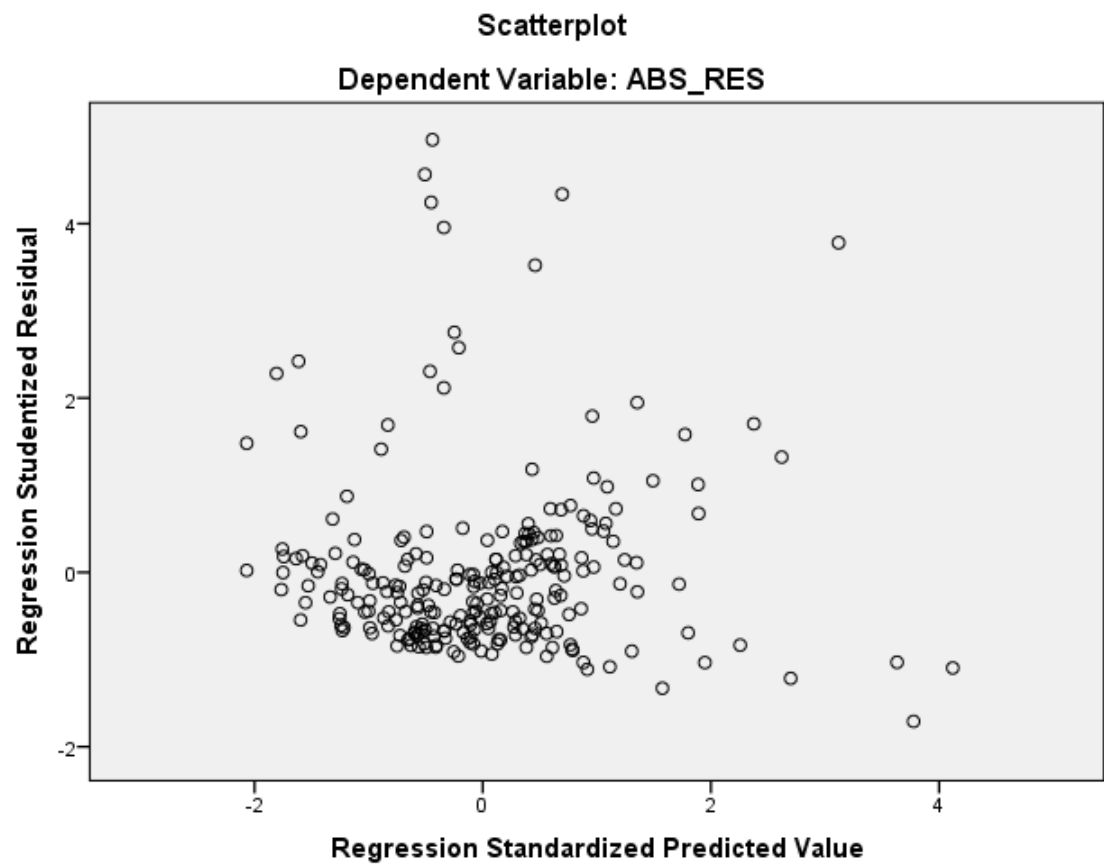
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.226	.074		3.075	.002
ROA	-.029	.018	-.260	-1.592	.113
ROE	.043	.024	.337	1.756	.080
PER	.017	.025	.104	.692	.490
EPS	.007	.017	.073	.406	.685
PBV	-.009	.024	-.073	-.374	.708
BVS	-.025	.017	-.187	-1.469	.143
DER	.001	.010	.006	.078	.938
Beta	-.004	.007	-.033	-.511	.610

a. Dependent Variable: ABS_RES

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.0693	.2451	.1281	.02841	250
Std. Predicted Value	-2.069	4.119	.000	1.000	250
Standard Error of Predicted Value	.010	.073	.022	.010	250
Adjusted Predicted Value	.0469	.3036	.1266	.03114	250
Residual	-.19496	.60719	.00000	.12212	250
Std. Residual	-1.571	4.892	.000	.984	250
Stud. Residual	-1.709	4.963	.005	1.016	250
Deleted Residual	-.23088	.62493	.00141	.13082	250
Stud. Deleted Residual	-1.716	5.226	.011	1.037	250
Mahal. Distance	.501	85.556	7.968	10.135	250
Cook's Distance	.000	.678	.009	.047	250
Centered Leverage Value	.002	.344	.032	.041	250

a. Dependent Variable: ABS_RES



LAMPIRAN 5**3. Uji Autokorelasi****Model Summary^b**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.954 ^a	.911	.908	.39753	1.951

a. Predictors: (Constant), Beta, ROA, BVS, PER, DER, ROE, EPS, PBV

b. Dependent Variable: Harga Saham

LAMPIRAN 6

4. Uji Multikolinearitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	.881	.236		3.733	.000		
ROA	.138	.058	.118	2.363	.019	.147	6.792
ROE	.156	.078	.118	2.008	.046	.107	9.341
PER	.628	.080	.359	7.822	.000	.176	5.691
EPS	.371	.055	.369	6.712	.000	.123	8.155
PBV	.377	.077	.292	4.872	.000	.103	9.736
BVS	.528	.054	.382	9.808	.000	.244	4.099
DER	.037	.033	.026	1.112	.267	.692	1.445
Beta	.000	.024	.000	.009	.993	.970	1.031

a. Dependent Variable: Harga Saham

LAMPIRAN 7

Hasil Uji Regresi Linier Berganda

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.954 ^a	.911	.908	.39753

a. Predictors: (Constant), Beta, ROA, BVS, PER, DER, ROE, EPS, PBV

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	389.226	8	48.653	307.866	.000 ^b
	Residual	38.086	241	.158		
	Total	427.312	249			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), Beta, ROA, BVS, PER, DER, ROE, EPS, PBV

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.881	.236		3.733	.000
	ROA	.138	.058	.118	2.363	.019
	ROE	.156	.078	.118	2.008	.046
	PER	.628	.080	.359	7.822	.000
	EPS	.371	.055	.369	6.712	.000
	PBV	.377	.077	.292	4.872	.000
	BVS	.528	.054	.382	9.808	.000
	DER	.037	.033	.026	1.112	.267
	Beta	.000	.024	.000	.009	.993

a. Dependent Variable: Harga Saham