

LAMPIRAN

Lampiran 1. Daftar Perusahaan Manufaktur

No	Kode	Nama Perusahaan
1	ARNA	Arwana Citramulia Tbk
2	LION	Lion Metal Works Tbk
3	LMSH	Lionmesh Prima Tbk
4	PICO	Pelangi Indah Canindo Tbk
5	AGII	Aneka Gas Industri
6	DPNS	Duta Pertiwi Nusantara Tbk
7	INCI	Intan Wijaya International Tbk
8	SRSN	Indo Acitama Tbk
9	AKPI	Argha Karya Prima Industry Tbk
10	TRST	Trias Sentosa Tbk
11	CPIN	Charoen Pokphand Indonesia Tbk
12	ALDO	Alkindo Naratama Tbk
13	FASW	Fajar surya Wisesa Tbk
14	KDSI	Kedawung Setia Industri Tbk
15	INCF	Indo Komoditi Korpora Tbk
16	AMIN	Ateliers Mecaniques D'indonesia Tbk
17	ASII	Astra International Tbk
18	BOLT	Garuda Metalindo Tbk
19	INDS	Indospring Tbk
20	NIPS	Nipress Tbk
21	SMSM	Selamat Sempurna Tbk
22	RICY	Ricky Putra Globalindo Tbk
23	TRIS	Trisula International Tbk
24	JECC	Jembo Cable Company Tbk
25	CEKA	Cahaya Kalbar Tbk
26	INDF	Indofood Sukses Makmur Tbk
27	MYOR	Mayora Indah Tbk
28	SKBM	Sekar Bumi Tbk
29	WIIM	Wimilak Inti Makmur Tbk
30	KAEF	Kimia Farma Tbk
31	PYFA	Pyridam Farma Tbk
32	KINO	Kino Indonesia Tbk
33	TCID	Mandom Indonesia Tbk
34	CINT	Chitose International Tbk

Lampiran 2. Hasil Perhitungan Price Book Value (PBV)

No	Kode	Tahun	Price Book Value (PBV)
1	ARNA	2016	5,45
2	ARNA	2017	3,95
3	ARNA	2018	3,04
4	LION	2016	1,22
5	LION	2017	1,47
6	LION	2018	0,86
7	LMSH	2016	0,63
8	LMSH	2017	0,70
9	LMSH	2018	0,65
10	PICO	2016	0,56
11	PICO	2017	0,67
12	PICO	2018	0,59
13	AGII	2016	1,52
14	AGII	2017	1,12
15	AGII	2018	0,84
16	DPNS	2016	0,72
17	DPNS	2017	0,72
18	DPNS	2018	0,72
19	INCI	2016	0,24
20	INCI	2017	0,30
21	INCI	2018	0,51
22	SRSN	2016	0,78
23	SRSN	2017	0,85
24	SRSN	2018	1,44
25	AKPI	2016	0,70
26	AKPI	2017	0,60
27	AKPI	2018	0,68
28	TRST	2016	0,49
29	TRST	2017	0,60
30	TRST	2018	0,55
31	CPIN	2016	4,66
32	CPIN	2017	3,71
33	CPIN	2018	6,18
34	ALDO	2016	2,89
35	ALDO	2017	2,15
36	ALDO	2018	2,76
37	FASW	2016	0,26
38	FASW	2017	4,30
39	FASW	2018	5,13
40	KDSI	2016	0,30
41	KDSI	2017	0,50
42	KDSI	2018	0,92
43	INCF	2016	0,28
44	INCF	2017	5.09

45	INCF	2018	2,92
46	AMIN	2016	2,52
47	AMIN	2017	3,44
48	AMIN	2018	2,81
49	ASII	2016	3,21
50	ASII	2017	3,06
51	ASII	2018	2,68
52	BOLT	2016	3,47
53	BOLT	2017	4,06
54	BOLT	2018	3,53
55	INDS	2016	0,42
56	INDS	2017	0,52
57	INDS	2018	0,78
58	NIPS	2016	3,30
59	NIPS	2017	1,13
60	NIPS	2018	2,39
61	SMSM	2016	20,48
62	SMSM	2017	4,88
63	SMSM	2018	5,02
64	RICY	2016	0,31
65	RICY	2017	0,28
66	RICY	2018	0,32
67	TRIS	2016	1,56
68	TRIS	2017	1,45
69	TRIS	2018	1,36
70	JECC	2016	1,13
71	JECC	2017	2,07
72	JECC	2018	1,76
73	CEKA	2016	1,14
74	CEKA	2017	1,58
75	CEKA	2018	0,97
76	INDF	2016	2,79
77	INDF	2017	0,25
78	INDF	2018	2.203,04
79	MYOR	2016	153,31
80	MYOR	2017	7,78
81	MYOR	2018	9,44
82	SKBM	2016	2,71
83	SKBM	2017	1,75
84	SKBM	2018	1,46
85	WIIM	2016	1,23
86	WIIM	2017	1,10
87	WIIM	2018	0,07
88	KAEF	2016	8,50
89	KAEF	2017	15,05
90	KAEF	2018	12,74

91	PYFA	2016	1,32
92	PYFA	2017	11,31
93	PYFA	2018	1,01
94	KINO	2016	5,31
95	KINO	2017	2,43
96	KINO	2018	2,07
97	TCID	2016	1,97
98	TCID	2017	2,11
99	TCID	2018	1,93
100	CINT	2016	1,08
101	CINT	2017	0,93
102	CINT	2018	0,90

Lampiran 3. Hasil Komite Audit

No	Kode	Tahun	Kualitas Audit (KA)
1	ARNA	2016	3
2	ARNA	2017	3
3	ARNA	2018	3
4	LION	2016	3
5	LION	2017	3
6	LION	2018	3
7	LMSH	2016	3
8	LMSH	2017	3
9	LMSH	2018	3
10	PICO	2016	2
11	PICO	2017	3
12	PICO	2018	3
13	AGII	2016	3
14	AGII	2017	3
15	AGII	2018	3
16	DPNS	2016	3
17	DPNS	2017	3
18	DPNS	2018	3
19	INCI	2016	3
20	INCI	2017	3
21	INCI	2018	3
22	SRSN	2016	3
23	SRSN	2017	3
24	SRSN	2018	3
25	AKPI	2016	3
26	AKPI	2017	3
27	AKPI	2018	3
28	TRST	2016	3
29	TRST	2017	3
30	TRST	2018	3
31	CPIN	2016	5
32	CPIN	2017	4
33	CPIN	2018	3
34	ALDO	2016	3
35	ALDO	2017	3
36	ALDO	2018	3
37	FASW	2016	3
38	FASW	2017	3
39	FASW	2018	3
40	KDSI	2016	3
41	KDSI	2017	3
42	KDSI	2018	2
43	INCF	2016	3
44	INCF	2017	3

45	INCF	2018	3
46	AMIN	2016	3
47	AMIN	2017	3
48	AMIN	2018	3
49	ASII	2016	3
50	ASII	2017	3
51	ASII	2018	3
52	BOLT	2016	3
53	BOLT	2017	3
54	BOLT	2018	3
55	INDS	2016	3
56	INDS	2017	3
57	INDS	2018	3
58	NIPS	2016	3
59	NIPS	2017	3
60	NIPS	2018	3
61	SMSM	2016	3
62	SMSM	2017	3
63	SMSM	2018	3
64	RICY	2016	3
65	RICY	2017	3
66	RICY	2018	3
67	TRIS	2016	3
68	TRIS	2017	3
69	TRIS	2018	3
70	JECC	2016	4
71	JECC	2017	3
72	JECC	2018	3
73	CEKA	2016	3
74	CEKA	2017	3
75	CEKA	2018	3
76	INDF	2016	3
77	INDF	2017	3
78	INDF	2018	3
79	MYOR	2016	3
80	MYOR	2017	3
81	MYOR	2018	3
82	SKBM	2016	3
83	SKBM	2017	3
84	SKBM	2018	3
85	WIIM	2016	3
86	WIIM	2017	3
87	WIIM	2018	3
88	KAEF	2016	3
89	KAEF	2017	3
90	KAEF	2018	3

91	PYFA	2016	4
92	PYFA	2017	4
93	PYFA	2018	3
94	KINO	2016	3
95	KINO	2017	3
96	KINO	2018	3
97	TCID	2016	3
98	TCID	2017	3
99	TCID	2018	3
100	CINT	2016	3
101	CINT	2017	3
102	CINT	2018	3

Lampiran 4. Hasil Dewan Komisaris Independen

No	Kode	Tahun	Dewan Komisaris Independen (PDKI)
1	ARNA	2016	0,33
2	ARNA	2017	0,50
3	ARNA	2018	0,50
4	LION	2016	0,33
5	LION	2017	0,25
6	LION	2018	0,25
7	LMSH	2016	0,33
8	LMSH	2017	0,33
9	LMSH	2018	0,33
10	PICO	2016	0,33
11	PICO	2017	0,33
12	PICO	2018	0,33
13	AGII	2016	0,33
14	AGII	2017	0,33
15	AGII	2018	0,33
16	DPNS	2016	0,33
17	DPNS	2017	0,33
18	DPNS	2018	0,33
19	INCI	2016	0,25
20	INCI	2017	0,25
21	INCI	2018	0,25
22	SRSN	2016	0,38
23	SRSN	2017	0,38
24	SRSN	2018	0,38
25	AKPI	2016	0,33
26	AKPI	2017	0,33
27	AKPI	2018	0,33
28	TRST	2016	0,33
29	TRST	2017	0,33
30	TRST	2018	0,33
31	CPIN	2016	0,50
32	CPIN	2017	0,33
33	CPIN	2018	0,33
34	ALDO	2016	0,33
35	ALDO	2017	0,33
36	ALDO	2018	0,33
37	FASW	2016	0,60
38	FASW	2017	0,50
39	FASW	2018	0,67
40	KDSI	2016	0,60
41	KDSI	2017	0,40
42	KDSI	2018	0,25
43	INCF	2016	0,50

44	INCF	2017	0,50
45	INCF	2018	0,50
46	AMIN	2016	0,50
47	AMIN	2017	0,50
48	AMIN	2018	0,50
49	ASII	2016	0,33
50	ASII	2017	0,25
51	ASII	2018	0,40
52	BOLT	2016	0,50
53	BOLT	2017	0,33
54	BOLT	2018	0,33
55	INDS	2016	0,33
56	INDS	2017	0,33
57	INDS	2018	0,33
58	NIPS	2016	0,20
59	NIPS	2017	0,20
60	NIPS	2018	0,33
61	SMSM	2016	0,33
62	SMSM	2017	0,50
63	SMSM	2018	0,50
64	RICY	2016	0,33
65	RICY	2017	0,33
66	RICY	2018	0,33
67	TRIS	2016	0,33
68	TRIS	2017	0,33
69	TRIS	2018	0,33
70	JECC	2016	0,67
71	JECC	2017	0,75
72	JECC	2018	0,75
73	CEKA	2016	0,33
74	CEKA	2017	0,33
75	CEKA	2018	0,33
76	INDF	2016	0,38
77	INDF	2017	0,38
78	INDF	2018	0,38
79	MYOR	2016	0,40
80	MYOR	2017	0,40
81	MYOR	2018	0,40
82	SKBM	2016	0,33
83	SKBM	2017	0,33
84	SKBM	2018	0,33
85	WIIM	2016	0,33
86	WIIM	2017	0,33
87	WIIM	2018	0,33
88	KAEF	2016	0,20
89	KAEF	2017	0,20

90	KAEF	2018	0,20
91	PYFA	2016	0,50
92	PYFA	2017	0,50
93	PYFA	2018	0,50
94	KINO	2016	0,50
95	KINO	2017	0,50
96	KINO	2018	0,50
97	TCID	2016	0,40
98	TCID	2017	0,50
99	TCID	2018	0,40
100	CINT	2016	0,50
101	CINT	2017	0,50
102	CINT	2018	0,50

Lampiran 5. Hasil Kepemilikan Manajerial

No	Kode	Tahun	Kepemilikan Manajerial (KM)
1	ARNA	2016	0,37
2	ARNA	2017	0,37
3	ARNA	2018	0,37
4	LION	2016	0,00
5	LION	2017	0,00
6	LION	2018	0,00
7	LMSH	2016	0,24
8	LMSH	2017	0,21
9	LMSH	2018	0,21
10	PICO	2016	0,00
11	PICO	2017	0,00
12	PICO	2018	0,00
13	AGII	2016	0,04
14	AGII	2017	0,06
15	AGII	2018	0,06
16	DPNS	2016	0,06
17	DPNS	2017	0,06
18	DPNS	2018	0,06
19	INCI	2016	0,49
20	INCI	2017	0,49
21	INCI	2018	0,49
22	SRSN	2016	0,22
23	SRSN	2017	0,57
24	SRSN	2018	0,52
25	AKPI	2016	0,00
26	AKPI	2017	0,05
27	AKPI	2018	0,05
28	TRST	2016	0,07
29	TRST	2017	0,06
30	TRST	2018	0,00
31	CPIN	2016	0,00
32	CPIN	2017	0,00
33	CPIN	2018	0,00
34	ALDO	2016	0,14
35	ALDO	2017	0,14
36	ALDO	2018	0,14
37	FASW	2016	0,08
38	FASW	2017	0,08
39	FASW	2018	0,08
40	KDSI	2016	0,05
41	KDSI	2017	0,06
42	KDSI	2018	0,06
43	INCF	2016	11,34
44	INCF	2017	0,48

45	INCF	2018	0,48
46	AMIN	2016	0,04
47	AMIN	2017	0,04
48	AMIN	2018	0,04
49	ASII	2016	0,00
50	ASII	2017	0,00
51	ASII	2018	0,00
52	BOLT	2016	0,22
53	BOLT	2017	0,22
54	BOLT	2018	0,22
55	INDS	2016	0,00
56	INDS	2017	0,00
57	INDS	2018	0,00
58	NIPS	2016	0,08
59	NIPS	2017	0,05
60	NIPS	2018	0,05
61	SMSM	2016	0,08
62	SMSM	2017	0,08
63	SMSM	2018	0,08
64	RICY	2016	0,13
65	RICY	2017	0,13
66	RICY	2018	0,19
67	TRIS	2016	0,01
68	TRIS	2017	0,01
69	TRIS	2018	0,01
70	JECC	2016	0,20
71	JECC	2017	0,20
72	JECC	2018	0,20
73	CEKA	2016	0,01
74	CEKA	2017	0,01
75	CEKA	2018	0,01
76	INDF	2016	0,00
77	INDF	2017	0,00
78	INDF	2018	0,00
79	MYOR	2016	0,25
80	MYOR	2017	0,25
81	MYOR	2018	0,25
82	SKBM	2016	0,03
83	SKBM	2017	0,02
84	SKBM	2018	0,02
85	WIIM	2016	0,44
86	WIIM	2017	0,62
87	WIIM	2018	6,19
88	KAEF	2016	0,00
89	KAEF	2017	0,00
90	KAEF	2018	0,00

91	PYFA	2016	0,23
92	PYFA	2017	0,23
93	PYFA	2018	0,23
94	KINO	2016	0,11
95	KINO	2017	0,11
96	KINO	2018	0,11
97	TCID	2016	0,00
98	TCID	2017	0,00
99	TCID	2018	0,00
100	CINT	2016	0,00
101	CINT	2017	0,00
102	CINT	2018	0,00

Lampiran 6. Hasil Kepemilikan Institusional

No	Kode	Tahun	Kepemilikan Institusional (KI)
1	ARNA	2016	0,13811445
2	ARNA	2017	0,139807621
3	ARNA	2018	0,139807621
4	LION	2016	0,576976315
5	LION	2017	0,576976315
6	LION	2018	0,576976315
7	LMSH	2016	0,32215625
8	LMSH	2017	0,32215625
9	LMSH	2018	0,32215625
10	PICO	2016	0,940115241
11	PICO	2017	0,940115241
12	PICO	2018	0,940115241
13	AGII	2016	0,655400664
14	AGII	2017	0,655400664
15	AGII	2018	0,655400664
16	DPNS	2016	0,598665067
17	DPNS	2017	0,598665067
18	DPNS	2018	0,598665067
19	INCI	2016	0
20	INCI	2017	0
21	INCI	2018	0
22	SRSN	2016	0,32794
23	SRSN	2017	0,32794
24	SRSN	2018	0,32794
25	AKPI	2016	0,586394034
26	AKPI	2017	0,700258606
27	AKPI	2018	0,700258606
28	TRST	2016	0,56690325
29	TRST	2017	0,577695094
30	TRST	2018	0,628892833
31	CPIN	2016	0,555335127
32	CPIN	2017	0,555335127
33	CPIN	2018	0,555335127
34	ALDO	2016	0,584055944
35	ALDO	2017	0,584055944
36	ALDO	2018	0,584055944
37	FASW	2016	0,799464451
38	FASW	2017	0,803888903
39	FASW	2018	0,81255951
40	KDSI	2016	0,756761728
41	KDSI	2017	0,784422222
42	KDSI	2018	0,784422222
43	INCF	2016	9,381810003
44	INCF	2017	0,452011951

45	INCF	2018	0,452011951
46	AMIN	2016	0,738888889
47	AMIN	2017	0,738888889
48	AMIN	2018	0,738888889
49	ASII	2016	0,501148083
50	ASII	2017	0,501073745
51	ASII	2018	0,501148008
52	BOLT	2016	0,576
53	BOLT	2017	0,576
54	BOLT	2018	0,576
55	INDS	2016	0,881083952
56	INDS	2017	0,88108261
57	INDS	2018	0,88108261
58	NIPS	2016	0,595925431
59	NIPS	2017	0,503653308
60	NIPS	2018	0,503653308
61	SMSM	2016	0,581255836
62	SMSM	2017	0,581255836
63	SMSM	2018	0,581457777
64	RICY	2016	0,349362603
65	RICY	2017	0,349362603
66	RICY	2018	0,349362603
67	TRIS	2016	0,668201748
68	TRIS	2017	0,668201748
69	TRIS	2018	0,669776795
70	JECC	2016	0,701476852
71	JECC	2017	0,701476852
72	JECC	2018	0,701476852
73	CEKA	2016	0,920119328
74	CEKA	2017	0,920119328
75	CEKA	2018	0,920119328
76	INDF	2016	0,500670833
77	INDF	2017	0,500670833
78	INDF	2018	0,500670833
79	MYOR	2016	0,590708386
80	MYOR	2017	0,590708386
81	MYOR	2018	0,590708386
82	SKBM	2016	0,806224985
83	SKBM	2017	0,827938968
84	SKBM	2018	0,827938968
85	WIIM	2016	0,276215685
86	WIIM	2017	0,051431663
87	WIIM	2018	0,552414202
88	KAEF	2016	0,900252071
89	KAEF	2017	0,472380411
90	KAEF	2018	0,472380411

91	PYFA	2016	0,53846149
92	PYFA	2017	0,53846149
93	PYFA	2018	0,53846149
94	KINO	2016	0,79885529
95	KINO	2017	0,80157892
96	KINO	2018	0,80157892
97	TCID	2016	0,737739205
98	TCID	2017	0,738205383
99	TCID	2018	0,738205383
100	CINT	2016	0,6965
101	CINT	2017	0,6784
102	CINT	2018	0,6784

Lampiran 7. Hasil *Investment Opportunity Set*

No	Kode	Tahun	<i>Investment Opportunity Set (MBVE)</i>
1	ARNA	2016	4,08
2	ARNA	2017	2,44
3	ARNA	2018	2,92
4	LION	2016	1,16
5	LION	2017	0,88
6	LION	2018	0,76
7	LMSH	2016	0,48
8	LMSH	2017	0,47
9	LMSH	2018	0,43
10	PICO	2016	0,35
11	PICO	2017	0,37
12	PICO	2018	0,36
13	AGII	2016	0,98
14	AGII	2017	0,55
15	AGII	2018	0,61
16	DPNS	2016	0,50
17	DPNS	2017	0,43
18	DPNS	2018	0,38
19	INCI	2016	0,23
20	INCI	2017	0,28
21	INCI	2018	0,39
22	SRSN	2016	0,75
23	SRSN	2017	724,42
24	SRSN	2018	0,79
25	AKPI	2016	0,55
26	AKPI	2017	0,44
27	AKPI	2018	0,42
28	TRST	2016	0,44
29	TRST	2017	0,53
30	TRST	2018	0,49
31	CPIN	2016	3,58
32	CPIN	2017	3,13
33	CPIN	2018	6,11
34	ALDO	2016	1,64
35	ALDO	2017	1,44
36	ALDO	2018	1,44
37	FASW	2016	3,22
38	FASW	2017	4,07
39	FASW	2018	4,49
40	KDSI	2016	0,34
41	KDSI	2017	0,46
42	KDSI	2018	0,75
43	INCF	2016	0,21
44	INCF	2017	1,94

45	INCF	2018	2,68
46	AMIN	2016	2,32
47	AMIN	2017	2,85
48	AMIN	2018	4,48
49	ASII	2016	2,39
50	ASII	2017	2,15
51	ASII	2018	1,98
52	BOLT	2016	2,32
53	BOLT	2017	3,20
54	BOLT	2018	3,08
55	INDS	2016	0,26
56	INDS	2017	0,39
57	INDS	2018	0,67
58	NIPS	2016	0,69
59	NIPS	2017	0,93
60	NIPS	2018	0,61
61	SMSM	2016	3,57
62	SMSM	2017	3,95
63	SMSM	2018	3,75
64	RICY	2016	0,24
65	RICY	2017	0,22
66	RICY	2018	0,24
67	TRIS	2016	1,02
68	TRIS	2017	0,91
69	TRIS	2018	0,63
70	JECC	2016	1,13
71	JECC	2017	1,30
72	JECC	2018	1,70
73	CEKA	2016	0,90
74	CEKA	2017	0,85
75	CEKA	2018	0,89
76	INDF	2016	1,57
77	INDF	2017	1,41
78	INDF	2018	1,35
79	MYOR	2016	5,87
80	MYOR	2017	6,14
81	MYOR	2018	7,45
82	SKBM	2016	1,63
83	SKBM	2017	1,21
84	SKBM	2018	1,15
85	WIIM	2016	0,93
86	WIIM	2017	0,62
87	WIIM	2018	0,03
88	KAEF	2016	6,72
89	KAEF	2017	11,66
90	KAEF	2018	10,37

91	PYFA	2016	1,01
92	PYFA	2017	0,90
93	PYFA	2018	0,89
94	KINO	2016	2,22
95	KINO	2017	1,47
96	KINO	2018	1,89
97	TCID	2016	1,41
98	TCID	2017	1,94
99	TCID	2018	1,76
100	CINT	2016	0,97
101	CINT	2017	0,87
102	CINT	2018	0,73

Lampiran 8. Hasil Profitabilitas

No	Kode	Tahun	Profitabilitas (ROA)
1	ARNA	2016	0,057523408
2	ARNA	2017	0,052973243
3	ARNA	2018	0,071362527
4	LION	2016	0,061744845
5	LION	2017	0,014981963
6	LION	2018	0,029522909
7	LMSH	2016	0,038401309
8	LMSH	2017	0,063439202
9	LMSH	2018	0,013685067
10	PICO	2016	0,020144926
11	PICO	2017	0,027726355
12	PICO	2018	0,020692192
13	AGII	2016	0,012439716
14	AGII	2017	1,20775E-05
15	AGII	2018	0,012322576
16	DPNS	2016	0,035200721
17	DPNS	2017	0,013611696
18	DPNS	2018	0,009920145
19	INCI	2016	0,3363098
20	INCI	2017	0,037683209
21	INCI	2018	0,064501738
22	SRSN	2016	0,086416819
23	SRSN	2017	0,020609347
24	SRSN	2018	0,090687513
25	AKPI	2016	0,00687314
26	AKPI	2017	0,008385554
27	AKPI	2018	0,030282712
28	TRST	2016	0,010270135
29	TRST	2017	0,070095234
30	TRST	2018	0,320271397
31	CPIN	2016	0,076428955
32	CPIN	2017	0,100549597
33	CPIN	2018	0,166370532
34	ALDO	2016	0,063756067
35	ALDO	2017	0,050163244
36	ALDO	2018	0,054516543
37	FASW	2016	0,090008793
38	FASW	2017	0,061991097
39	FASW	2018	0,127808713
40	KDSI	2016	0,035773406
41	KDSI	2017	0,027135789
42	KDSI	2018	0,040453183
43	INCF	2016	0,01283735
44	INCF	2017	0,010035897

45	INCF	2018	0,010466333
46	AMIN	2016	0,091762859
47	AMIN	2017	0,128514533
48	AMIN	2018	0,109203607
49	ASII	2016	0,075629642
50	ASII	2017	0,058577561
51	ASII	2018	0,069625741
52	BOLT	2016	0,119815556
53	BOLT	2017	0,084785042
54	BOLT	2018	0,07037519
55	INDS	2016	0,058389739
56	INDS	2017	0,036647426
57	INDS	2018	0,044156419
58	NIPS	2016	0,080368421
59	NIPS	2017	0,019434125
60	NIPS	2018	0,005408726
61	SMSM	2016	0,210445107
62	SMSM	2017	0,230545798
63	SMSM	2018	0,232506534
64	RICY	2016	0,01030509
65	RICY	2017	0,001181523
66	RICY	2018	0,003182653
67	TRIS	2016	0,034173103
68	TRIS	2017	0,024655782
69	TRIS	2018	0,03271619
70	JECC	2016	0,08368271
71	JECC	2017	0,089006454
72	JECC	2018	0,035726446
73	CEKA	2016	0,175107497
74	CEKA	2017	0,07713491
75	CEKA	2018	0,076469299
76	INDF	2016	0,060269976
77	INDF	2017	0,047963778
78	INDF	2018	0,037296797
79	MYOR	2016	0,104138127
80	MYOR	2017	0,063733894
81	MYOR	2018	0,062630403
82	SKBM	2016	0,021109269
83	SKBM	2017	0,014820134
84	SKBM	2018	0,009869286
85	WIIM	2016	0,073838756
86	WIIM	2017	0,0203572
87	WIIM	2018	0,009336675
88	KAEF	2016	0,053526243
89	KAEF	2017	0,032178348
90	KAEF	2018	0,026196391

91	PYFA	2016	0,025659401
92	PYFA	2017	0,032126659
93	PYFA	2018	0,022949622
94	KINO	2016	0,063068987
95	KINO	2017	0,021352379
96	KINO	2018	0,030560554
97	TCID	2016	0,068978212
98	TCID	2017	0,066730749
99	TCID	2018	0,080393712
100	CINT	2016	0,059494091
101	CINT	2017	0,050381736
102	CINT	2018	0,028865007

Lampiran 9. Hasil Likuiditas

No	Kode	Tahun	Likuiditas
1	ARNA	2016	1,348825071
2	ARNA	2017	1,626246091
3	ARNA	2018	1,642247919
4	LION	2016	3,558651842
5	LION	2017	3,704941588
6	LION	2018	3,611275514
7	LMSH	2016	2,770114858
8	LMSH	2017	4,281866425
9	LMSH	2018	3,847069329
10	PICO	2016	1,343704976
11	PICO	2017	1,814352041
12	PICO	2018	1,237178537
13	AGII	2016	1,127306772
14	AGII	2017	1,504776077
15	AGII	2018	2,433651572
16	DPNS	2016	15,16460091
17	DPNS	2017	9,62145153
18	DPNS	2018	6,461280727
19	INCI	2016	5,815041381
20	INCI	2017	5,101763104
21	INCI	2018	4,028765703
22	SRSN	2016	1,74256467
23	SRSN	2017	2,131664203
24	SRSN	2018	2,452799853
25	AKPI	2016	1,12875833
26	AKPI	2017	1,088730619
27	AKPI	2018	1,047814272
28	TRST	2016	1,29701772
29	TRST	2017	1,922592975
30	TRST	2018	1,76379827
31	CPIN	2016	2,130219556
32	CPIN	2017	2,318480039
33	CPIN	2018	2,978734881
34	ALDO	2016	1,478305839
35	ALDO	2017	1,44044875
36	ALDO	2018	1,579808293
37	FASW	2016	1,075122749
38	FASW	2017	0,741794529
39	FASW	2018	1,172620264
40	KDSI	2016	1,231923648
41	KDSI	2017	1,186373366
42	KDSI	2018	1,143947622
43	INCF	2016	1,144057762
44	INCF	2017	0,83586373

45	INCF	2018	0,804691524
46	AMIN	2016	2,312989568
47	AMIN	2017	2,208101907
48	AMIN	2018	17,83034513
49	ASII	2016	1,23938302
50	ASII	2017	1,231012338
51	ASII	2018	1,230430113
52	BOLT	2016	7,680668284
53	BOLT	2017	3,127016542
54	BOLT	2018	1,798437807
55	INDS	2016	3,032734131
56	INDS	2017	5,125433419
57	INDS	2018	4,864719888
58	NIPS	2016	1,218218515
59	NIPS	2017	1,173139693
60	NIPS	2018	1,157736315
61	SMSM	2016	2,860252674
62	SMSM	2017	10,47347462
63	SMSM	2018	3,943243795
64	RICY	2016	1,148683848
65	RICY	2017	1,18849229
66	RICY	2018	1,185077361
67	TRIS	2016	1,641710614
68	TRIS	2017	1,922592975
69	TRIS	2018	1,76379827
70	JECC	2016	1,140235902
71	JECC	2017	1,060833845
72	JECC	2018	1,093608091
73	CEKA	2016	2,18930198
74	CEKA	2017	2,224387037
75	CEKA	2018	3,399326698
76	INDF	2016	1,533323628
77	INDF	2017	1,522714294
78	INDF	2018	1,130980662
79	MYOR	2016	2,250171801
80	MYOR	2017	2,386027359
81	MYOR	2018	2,843965179
82	SKBM	2016	1,10723267
83	SKBM	2017	1,635349709
84	SKBM	2018	1,383266897
85	WIIM	2016	3,394229322
86	WIIM	2017	5,355859066
87	WIIM	2018	4,82959047
88	KAEF	2016	1,713667175
89	KAEF	2017	1,545506944
90	KAEF	2018	1,484583353

91	PYFA	2016	2,190841062
92	PYFA	2017	3,522764913
93	PYFA	2018	2,696288225
94	KINO	2016	1,536853687
95	KINO	2017	1,653887902
96	KINO	2018	1,524367904
97	TCID	2016	5,324509743
98	TCID	2017	4,913183051
99	TCID	2018	5,759107589
100	CINT	2016	3,144706227
101	CINT	2017	3,189965481
102	CINT	2018	2,807520532

Lampiran 10. Hasil Ukuran Perusahaan

No	Kode	Tahun	Ukuran Perusahaan (SIZE)
1	ARNA	2016	28,0648899
2	ARNA	2017	28,101866
3	ARNA	2018	28,1256306
4	LION	2016	27,2538708
5	LION	2017	27,2482045
6	LION	2018	27,2460959
7	LMSH	2016	25,8159613
8	LMSH	2017	25,8056848
9	LMSH	2018	25,8408717
10	PICO	2016	27,1824921
11	PICO	2017	27,3067619
12	PICO	2018	27,4719462
13	AGII	2016	29,3970733
14	AGII	2017	29,4878725
15	AGII	2018	29,5568484
16	DPNS	2016	26,4140629
17	DPNS	2017	26,4549591
18	DPNS	2018	26,5173052
19	INCI	2016	26,3192826
20	INCI	2017	26,4395972
21	INCI	2018	26,5486157
22	SRSN	2016	27,2985504
23	SRSN	2017	27,204424
24	SRSN	2018	27,2552758
25	AKPI	2016	28,5926328
26	AKPI	2017	28,6409209
27	AKPI	2018	28,7353456
28	TRST	2016	28,8220899
29	TRST	2017	27,0239935
30	TRST	2018	27,1451159
31	CPIN	2016	30,8178123
32	CPIN	2017	30,831013
33	CPIN	2018	30,9504703
34	ALDO	2016	26,740229
35	ALDO	2017	26,9352739
36	ALDO	2018	26,9451651
37	FASW	2016	29,7808307
38	FASW	2017	29,8685227
39	FASW	2018	30,0257403
40	KDSI	2016	27,7640413
41	KDSI	2017	27,9149148
42	KDSI	2018	27,914344
43	INCF	2016	26,8071299
44	INCF	2017	27,0862385

45	INCF	2018	26,9806449
46	AMIN	2016	26,0164429
47	AMIN	2017	26,2544882
48	AMIN	2018	26,611884
49	ASII	2016	33,198812
50	ASII	2017	33,3208061
51	ASII	2018	33,4401391
52	BOLT	2016	27,5671668
53	BOLT	2017	27,8039645
54	BOLT	2018	27,9028611
55	INDS	2016	28,5381793
56	INDS	2017	28,5208107
57	INDS	2018	28,549452
58	NIPS	2016	28,2064857
59	NIPS	2017	28,2730602
60	NIPS	2018	28,3892
61	SMSM	2016	28,4440558
62	SMSM	2017	28,5243875
63	SMSM	2018	28,6610701
64	RICY	2016	27,8846426
65	RICY	2017	27,949071
66	RICY	2018	27,9515568
67	TRIS	2016	27,184267
68	TRIS	2017	27,0239935
69	TRIS	2018	27,1451159
70	JECC	2016	28,0929992
71	JECC	2017	28,2874967
72	JECC	2018	28,3908666
73	CEKA	2016	27,9858693
74	CEKA	2017	27,9622198
75	CEKA	2018	27,822957
76	INDF	2016	32,0462363
77	INDF	2017	32,112903
78	INDF	2018	32,1952569
79	MYOR	2016	30,189985
80	MYOR	2017	30,3334455
81	MYOR	2018	30,5223935
82	SKBM	2016	27,6326768
83	SKBM	2017	28,1153143
84	SKBM	2018	28,2027721
85	WIIM	2016	27,933814
86	WIIM	2017	27,8345431
87	WIIM	2018	27,8732008
88	KAEF	2016	29,1598047
89	KAEF	2017	29,4386784
90	KAEF	2018	29,7858305

91	PYFA	2016	25,8416356
92	PYFA	2017	25,7957105
93	PYFA	2018	25,9567879
94	KINO	2016	28,8202369
95	KINO	2017	28,805852
96	KINO	2018	28,8856964
97	TCID	2016	28,4126832
98	TCID	2017	28,4904482
99	TCID	2018	28,5251249
100	CINT	2016	26,7130706
101	CINT	2017	26,8898969
102	CINT	2018	26,9305605

Lampiran 11. Hasil Analisis Statistik Deskriptik

	N	Minimum	Maximum	Mean	Std. Deviation
KA	102	2,00	5,00	3,0392	,31218
PDKI	102	,20	,75	,3864	,11067
KM	102	,00	11,33	,2906	1,26611
KI	102	,00	9,38	,6774	,89602
MBVE	102	,03	724,42	8,8938	71,57796
ROA	102	,00	,34	,0600	,05955
LIKUIDITAS	102	,74	17,83	2,7719	2,64860
SIZE	102	25,80	33,44	28,1964	1,65338
PBV	102	,07	2203,04	25,6227	218,26502
Valid N (listwise)	102				

Lampiran 12. Hasil Uji Normalitas

		Unstandardized Residual
N		102
Normal Parameters ^{a,b}	Mean	-,0234223
	Std. Deviation	1,23768759
	Absolute	,116
Most Extreme Differences	Positive	,116
	Negative	-,079
Kolmogorov-Smirnov Z		1,168
Asymp. Sig. (2-tailed)		,131

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 13. Hasil Uji Multikolinearitas

Model	Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
	B	Std. Error	Beta	Tolerance	VIF
(Constant)	-885,866	441,904			
KA	-24,652	72,899	-,035	,922	1,085
PDKI	27,552	208,728	,014	,895	1,117
KM	5,975	31,043	,035	,309	3,235
1 KI	-9,956	44,182	-,041	,305	3,282
MBVE	-,010	,308	-,003	,983	1,017
ROA	-172,208	383,362	-,047	,916	1,092
LIKUIDITAS	1,449	8,898	,018	,860	1,163
SIZE	35,011	14,038	,265	,886	1,128

a. Dependent Variable: PBV

Lampiran 14. Hasil Heteroskedastisitas

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
KA	-93,488	62,353	-1,362	-1,499	,137
PDKI	-23,100	192,281	-,044	-,120	,905
KM	8,842	28,653	,055	,309	,758
1 KI	-20,368	40,797	-,109	-,499	,619
MBVE	-,092	,284	-,032	-,325	,746
ROA	-71,609	353,074	-,029	-,203	,840
LIKUIDITAS	-6,227	7,815	-,114	-,797	,428
SIZE	13,867	6,422	1,868	2,159	,033

a. Dependent Variable: ABS_RES1

b. Linear Regression through the Origin

Lampiran 15. Hasil Uji Autokorelasi

Model Summary^{c,d}

Model	R	R Square ^b	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,202 ^a	,041	-,041	223,10293	2,046

a. Predictors: SIZE, MBVE, KM, LIKUIDITAS, ROA, KI, PDKI, KA

b. For regression through the origin (the no-intercept model), R Square measures the proportion of the variability in the dependent variable about the origin explained by regression. This CANNOT be compared to R Square for models which include an intercept.

c. Dependent Variable: PBV

d. Linear Regression through the Origin

Lampiran 16. Hasil Uji Statistik F

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	10,914	8	1,364	2,134	,040 ^b
	Residual	59,469	93	,639		
	Total	70,384	101			

a. Dependent Variable: ABS_RES

b. Predictors: (Constant), SIZE, PDKI, MBVE, ROA, KM, KA, LIKUIDITAS, KI

Lampiran 17. Hasil Uji Koefisien Determinasi (R²)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,514 ^a	,264	,201	1,18985

a. Predictors: (Constant), SIZE, PDKI, MBVE, ROA, KM, KA, LIKUIDITAS, KI

Lampiran18. Hasil Analisis Regresi Berganda untuk Uji T

Coefficients ^a						
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-885,866	441,904		-2,005	,048
	KA	-24,652	72,899	-,035	-,338	,736
	PDKI	27,552	208,728	,014	,132	,895
	KM	5,975	31,043	,035	,192	,848
	KI	-9,956	44,182	-,041	-,225	,822
	MBVE	-,010	,308	-,003	-,034	,973
	ROA	-172,208	383,362	-,047	-,449	,654
	LIKUIDITAS	1,449	8,898	,018	,163	,871
	SIZE	35,011	14,038	,265	2,494	,014

a. Dependent Variable: PBV