

## LAMPIRAN

### *Lampiran 1. 1* Daftar Nama Sampel Perusahaan yang Digunakan

<b>NO</b>	<b>KODE SAHAM</b>	<b>NAMA PERUSAHAAN EMITEN</b>
1	ADHI	PT Adhi Karya (Persero) Tbk
2	ADRO	PT Adaro Energy Tbk
3	AKRA	PT AKR Corporindo
4	ANTM	PT Aneka Tambang (Persero) Tbk
5	ASII	PT Astra International Tbk
6	BBCA	PT Bank Central Asia Tbk
7	BBNI	PT Bank Negara Indonesia Tbk
8	BBRI	PT Bank Rakyat Indonesia Tbk
9	BBTN	PT Bank Tabungan Negara Tbk
10	BMRI	PT Bank Mandiri Tbk
11	BSDE	PT Bumi Serpong Damai Tbk
12	GGRM	PT Gudang Garam Tbk
13	HMSP	PT HM Sampoerna Tbk
14	ICBP	PT Indofood CBP Sukses Makmur Tbk
15	INCO	PT Vale Indonesia Tbk
16	INDF	PT Indofood Sukses Makmur Tbk
17	INTP	PT Indocement Tunggul Prakarsa Tbk
18	JSMR	PT Jasa Marga Tbk
19	KLBF	PT Kalbe Farma Tbk
20	LPKR	PT Lippo Karawaci Tbk
21	LPPF	PT Matahari Department Store Tbk
22	MNCN	PT Media Nusantara Citra Tbk
23	PGAS	PT Perusahaan Gas Negara Tbk
24	PTBA	PT Tambang Batubara Bukit Asam Tbk
25	PTPP	PT PP (Persero) Tbk
26	SCMA	PT Surya Citra Media Tbk
27	SMGR	PT Semen Indonesia (Persero) Tbk
28	SRIL	PT Sri Rejeki Isman Tbk
29	SSMS	PT Sawit Sumbermas Sarana Tbk

30	TLKM	PT Telekomunikasi Indonesia Tbk
31	UNTR	PT United Tractors Tbk
32	UNVR	PT Unilever Indonesia Tbk
33	WIKA	PT Wijaya Karya (Persero) Tbk
34	WSKT	PT Waskita Karya (Persero) Tbk



### Lampiran 1. 2 Hasil Penghitungan Sharpe Ratio

No	Emiten	Tanggal		N	$\bar{R}_i$	$\delta$	$\bar{R}_f$	SR
		Sinyal Beli	Sinyal Jual					
1	ADHI	2017-03-20	2017-04-05	16	-0.00549	0.02032	0.00208	-0.37248
2		2017-05-19	2017-06-07	19	-0.00244	0.02083	0.00247	-0.23564
3		2017-10-20	2017-11-23	34	-0.00300	0.02272	0.00396	-0.30627
4		2018-01-16	2018-03-16	58	-0.00066	0.02541	0.00953	-0.40132
5		2018-03-21	2018-03-28	6	-0.00656	0.01493	0.00099	-0.50534
6		2018-04-06	2018-04-30	21	-0.01237	0.04328	0.00345	-0.36545
7	ADRO	2017-06-05	2017-11-20	167	0.00115	0.02304	0.02040	-0.83564
8		2017-11-28	2017-12-07	9	-0.00049	0.03403	0.00105	-0.04509
9		2017-12-12	2018-04-30	138	0.00042	0.03239	0.01938	-0.58526
10		2018-05-18	2018-05-23	2	-0.01430	0.03979	0.00026	-0.36591
11		2018-06-04	2018-06-25	20	-0.00651	0.02833	0.00288	-0.33138
12		2018-07-27	2018-08-10	11	-0.00284	0.04154	0.00158	-0.10644
13	AKRA	2016-11-08	2016-11-11	3	-0.00755	0.04075	0.00039	-0.19478
14		2016-11-16	2016-11-22	7	0.00529	0.02973	0.00091	0.14741
15		2017-01-20	2017-02-17	28	0.00019	0.01793	0.00364	-0.19239
16		2017-03-16	2017-03-27	11	0.00099	0.02180	0.00143	-0.02033
17		2017-04-13	2017-05-03	22	0.00117	0.01967	0.00286	-0.08613
18		2017-05-31	2017-06-07	7	0.00000	0.03297	0.00091	-0.02763
19		2017-06-14	2017-07-04	20	-0.00175	0.02382	0.00260	-0.18269
20		2017-07-24	2017-11-27	125	0.00043	0.01895	0.01520	-0.77901
21	ANTM	2018-01-16	2018-09-04	231	0.00139	0.02914	0.03038	-0.99470
22		2018-09-27	2018-10-02	5	-0.00313	0.03360	0.00079	-0.11644
23	ASII	2017-10-12	2017-10-18	6	0.00062	0.02510	0.00070	-0.00305
24		2017-11-08	2017-11-15	7	-0.00051	0.01002	0.00082	-0.13210
25		2017-11-22	2017-11-30	8	-0.00266	0.02588	0.00093	-0.13885
26		2017-12-06	2017-12-12	6	0.00000	0.01807	0.00070	-0.03866
27		2018-01-05	2018-01-11	6	0.00061	0.01081	0.00070	-0.00847
28		2018-01-18	2018-02-21	34	-0.00013	0.01529	0.00396	-0.26727
29	BBCA	2018-07-09	2018-10-23	106	0.00064	0.01344	0.01615	-1.15380
30	BBNI	2016-11-16	2016-11-23	7	0.00412	0.02250	0.00091	0.14242
31		2016-12-01	2018-04-30	515	0.00154	0.01569	0.06349	-3.94750
32		2018-05-28	2018-06-08	11	-0.00903	0.02390	0.00139	-0.43589
33	BBRI	2016-12-01	2016-12-21	20	0.00065	0.01474	0.00260	-0.13231
34		2016-12-28	2018-04-30	488	0.00186	0.01794	0.06016	-3.25047
35		2018-08-03	2018-08-13	10	-0.00492	0.03541	0.00151	-0.18146
36	BMRI	2018-05-28	2018-06-08	11	-0.00848	0.03213	0.00151	-0.31078
37		2018-11-01	2018-11-12	11	0.00226	0.03081	0.00181	0.01468
38	BSDE	2017-08-21	2017-09-12	22	0.00003	0.00002	0.00264	-112.95498
39		2017-10-05	2017-10-10	5	-0.00185	0.00321	0.00012	-0.61365
40		2018-01-26	2018-03-13	46	-0.00046	0.02527	0.00536	-0.23008
41		2018-03-29	2018-04-30	32	-0.00371	0.02522	0.00373	-0.29469

42	GGRM	2016-11-30	2016-12-19	19	-0.00142	0.01800	0.00247	-0.21633
43		2017-03-17	2017-04-12	26	-0.00027	0.01260	0.00338	-0.28998
44		2017-04-26	2017-09-08	135	0.00044	0.02191	0.01688	-0.75042
45		2017-09-14	2017-09-26	12	-0.00757	0.01632	0.00140	-0.54962
46		2017-10-30	2018-03-13	134	0.00097	0.01950	0.01560	-0.75064
47		2018-04-10	2018-04-23	13	-0.00904	0.01798	0.00151	-0.58695
48		2018-07-27	2018-09-03	38	-0.00043	0.01537	0.00573	-0.40072
49		2018-09-07	2018-10-03	26	-0.00030	0.01957	0.00410	-0.22470
50	HMSP	2017-03-02	2017-04-11	40	-0.00157	0.01033	0.00521	-0.65587
51		2017-05-31	2017-06-09	9	-0.00386	0.01277	0.00117	-0.39418
52		2017-09-12	2018-03-23	192	0.00048	0.01958	0.02236	-1.11749
53	ICBP	2016-12-29	2017-01-11	13	-0.00073	0.01525	0.00169	-0.15857
54		2017-06-14	2017-07-06	22	-0.00261	0.00853	0.00286	-0.64116
55		2017-07-13	2017-07-19	6	-0.00292	0.01087	0.00078	-0.34097
56		2017-07-24	2017-07-28	4	-0.00511	0.00731	0.00052	-0.77069
57		2017-08-16	2018-03-13	209	0.00004	0.01282	0.02434	-1.89531
58	INCO	2017-02-01	2017-02-24	23	-0.00249	0.03597	0.00299	-0.15244
59		2017-08-09	2018-03-27	230	0.00045	0.02590	0.02678	-1.01678
60		2018-04-02	2018-09-05	156	0.00115	0.03291	0.02152	-0.61916
61		2018-09-20	2018-10-02	12	-0.00180	0.02791	0.00189	-0.13216
62	INDF	2016-11-29	2016-12-02	3	-0.00334	0.02615	0.00039	-0.14261
63		2016-12-07	2016-12-21	14	-0.00729	0.01889	0.00182	-0.48225
64		2016-12-27	2017-04-05	99	0.00061	0.01166	0.01288	-1.05277
65		2017-04-25	2017-11-07	196	0.00025	0.01213	0.02433	-1.98557
66	INTP	2017-03-29	2017-04-20	22	-0.00349	0.01399	0.00286	-0.45369
67		2017-04-26	2017-05-02	6	-0.01166	0.03473	0.00078	-0.35825
68		2017-05-08	2018-03-16	312	0.00098	0.02417	0.03769	-1.51853
69	JSMR	2017-02-23	2017-02-28	5	-0.01232	0.01084	0.00065	-1.19715
70		2017-04-04	2017-04-20	16	-0.00434	0.01431	0.00208	-0.44867
71		2017-04-27	2018-01-30	278	0.00102	0.01617	0.03408	-2.04521
72	KLBF	2016-12-01	2016-12-19	18	-0.00775	0.02012	0.00234	-0.50188
73		2017-01-04	2017-01-12	8	-0.00109	0.01148	0.00104	-0.18525
74		2017-04-04	2017-04-07	3	-0.00737	0.01920	0.00039	-0.40433
75		2017-06-14	2018-02-09	240	0.00031	0.01390	0.02897	-2.06172
76	LPKR	2017-08-09	2017-09-05	27	-0.00274	0.01583	0.00333	-0.38317
77		2017-09-11	2017-09-27	16	-0.00184	0.01659	0.00186	-0.22302
78	LPPF	2018-03-12	2018-03-23	11	-0.00794	0.02007	0.00128	-0.45953
79		2018-04-04	2018-04-30	26	-0.00533	0.02434	0.00303	-0.34330
80	MNCN	2017-05-04	2017-05-19	15	-0.00709	0.02760	0.00195	-0.32746
81		2017-05-26	2017-07-03	38	-0.00288	0.02373	0.00495	-0.32957
82		2017-07-24	2017-08-01	8	-0.00904	0.02289	0.00104	-0.44020
83		2017-11-09	2017-11-14	5	-0.04523	0.07574	0.00058	-0.60490
84		2018-02-15	2018-02-22	7	-0.00241	0.02489	0.00082	-0.12949
85	PGAS	2016-11-30	2016-12-20	20	-0.00029	0.02046	0.00260	-0.14145
86		2016-12-29	2017-01-20	22	-0.00398	0.02354	0.00286	-0.29077
87		2017-01-26	2017-02-20	25	-0.00092	0.02319	0.00325	-0.18007
88		2017-02-23	2017-03-10	15	-0.00426	0.01193	0.00195	-0.52050
89		2018-01-17	2018-04-30	103	-0.00270	0.03728	0.01199	-0.39422
90		2018-05-24	2018-06-25	32	-0.00705	0.04030	0.00438	-0.28369
91		2018-08-23	2018-11-02	71	-0.00020	0.03555	0.01102	-0.31564
92		2018-12-12	2018-12-17	5	-0.01114	0.01787	0.00082	-0.66931

93	PTBA	2017-10-30	2017-11-15	16	-0.00147	0.02558	0.00186	-0.13037
94	PTPP	2018-01-09	2018-03-16	66	-0.00213	0.02323	0.00768	-0.42262
95	SCMA	2017-02-01	2017-02-14	13	-0.00116	0.01084	0.00169	-0.26263
96		2017-02-22	2017-03-03	9	-0.00958	0.03921	0.00117	-0.27417
97		2017-04-03	2017-06-05	63	-0.00108	0.01899	0.00820	-0.48843
98		2017-06-09	2017-06-19	7	-0.00245	0.01499	0.00091	-0.22422
99		2017-12-19	2018-05-16	148	-0.00063	0.02203	0.01723	-0.81120
100		2018-05-31	2018-06-06	6	-0.01102	0.01569	0.00086	-0.75724
101	SMGR	2017-02-09	2017-02-14	5	-0.00966	0.03465	0.00065	-0.29767
102		2017-02-24	2017-03-01	5	-0.00615	0.01707	0.00065	-0.39837
103		2017-05-18	2017-11-30	196	0.00017	0.01838	0.02416	-1.30597
104		2017-12-21	2018-03-21	90	0.00075	0.02581	0.01048	-0.37707
105		2018-03-29	2018-04-09	11	-0.00040	0.03204	0.00128	-0.05256
106		2018-09-27	2018-10-02	5	-0.01446	0.05903	0.00079	-0.25824
107	SRIL	2017-02-09	2018-02-06	362	0.00140	0.03667	0.04445	-1.17412
108		2018-07-20	2018-07-31	11	-0.00330	0.01139	0.00158	-0.42891
109		2018-09-20	2018-10-08	18	-0.00097	0.02459	0.00284	-0.15472
110	SSMS	2017-02-02	2017-02-22	20	-0.00557	0.01901	0.00260	-0.43006
111		2017-03-27	2017-07-11	106	-0.00049	0.02036	0.01379	-0.70139
112		2017-07-20	2017-07-31	11	-0.00806	0.02519	0.00143	-0.37664
113		2017-08-15	2017-08-22	7	-0.00990	0.01615	0.00086	-0.66658
114	TLKM	2016-12-29	2017-01-20	22	-0.00189	0.01117	0.00286	-0.42512
115		2017-03-14	2017-10-19	219	0.00047	0.01348	0.02756	-2.00985
116		2017-12-28	2018-01-03	6	-0.01238	0.02694	0.00070	-0.48534
117		2018-07-09	2018-07-30	21	-0.00118	0.01689	0.00302	-0.24891
118		2018-10-16	2018-10-23	7	-0.00428	0.02891	0.00110	-0.18614
119		2018-10-30	2018-12-07	38	-0.00129	0.01911	0.00625	-0.39443
120	UNTR	2018-04-09	2018-06-20	72	-0.00036	0.03295	0.01184	-0.37014
121		2018-07-25	2018-08-14	20	-0.00104	0.02046	0.00009	-0.05513
122		2018-08-20	2018-09-03	6	-0.00219	0.01425	0.00090	-0.21706
123		2018-11-07	2018-11-21	14	-0.00683	0.03863	0.00230	-0.23634
124	UNVR	2018-03-21	2018-03-26	5	-0.00607	0.00914	0.00058	-0.72733
125		2018-04-06	2018-04-24	18	-0.00703	0.02712	0.00210	-0.33633
126	WIKA	2018-01-24	2018-02-05	12	-0.00679	0.01812	0.00140	-0.45185
127	WSKT	2016-11-30	2016-12-19	19	-0.00367	0.01614	0.00247	-0.38086
128		2016-12-29	2017-02-17	50	-0.00046	0.01160	0.00651	-0.60040
129		2018-01-04	2018-04-30	116	-0.00017	0.02574	0.01351	-0.53124
130		2018-05-24	2018-06-20	27	-0.00577	0.02616	0.00370	-0.36180

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