

# LAMPIRAN



### Lampiran 1 Daftar Perusahaan

No.	Kode	Nama Emiten
1	APOL	Arpeni Pratama Ocean Line Tbk
2	ASSA	Adi Sarana Armada Tbk
3	BBRM	Pelayaran Nasional Bina Buana Raya Tbk
4	BIRD	Blue Bird Tbk
5	BLTA	Berlian Laju Tanker Tbk
6	CASS	Cardig Aero Services Tbk
7	GIAA	Garuda Indonesia (Persero) Tbk
8	HITS	Humpuss Intermoda Transportasi Tbk
9	IATA	Indonesi Air Transport & Infrastruktur Tbk d.h Indonesia Air Transport Tbk
10	INDX	Tanah Laut Tbk d.h. Indoexchange Tbk
11	KARW	ICTSI Jasa Prima Tbk d.h Maharlika Indonesia Tbk d.h Karwell Indonesia Tbk
12	LEAD	Logindo Samuderamakmur Tbk
13	LRNA	Ekasari Lorena Transport Tbk
14	MBSS	Mitra Bantera Segara Sejati Tbk
15	MIRA	Mitra Internasional Resources Tbk d.h Mitra Rajasa Tbk
16	NELY	Pelayaran Nelly Dwi Putri Tbk
17	PORT	Nusantara Pelabuhan Handal Tbk

18	PTIS	Indo Straits Tbk
19	RIGS	Rig Tenders Indonesia Tbk
20	SAFE	Steady Safe Tbk
21	SMDR	Samudera Indonesia Tbk
22	SOCI	Soechi Lines Tbk
23	TAXI	Express Transido Utama Tbk
24	TMAS	Pelayaran Tempuran Emas Tbk
25	TPMA	Trans Power Marine Tbk
26	TRAM	Trade Maritime Tbk
27	WEHA	Weha Transportasi Indonesia Tbk d.h Panorama Transportasi Tbk
28	WINS	Wintermar Offshore Marine Tbk

**Lampiran 2 Perhitungan Return Saham Sub Sektor Transportasi tahun 2016-2018**

KODE	TAHUN	HARGA SAHAM	RETURN
APOL	2015	Rp 58	
	2016	Rp 58	0,0000
	2017	Rp 58	0,0000
	2018	Rp 58	0,0000
ASSA	2015	Rp 100	
	2016	Rp 195	0,9500
	2017	Rp 202	0,0359
	2018	Rp 364	0,8020
BBRM	2015	Rp 51	
	2016	Rp 50	-0,0196
	2017	Rp 50	0,0000
	2018	Rp 50	0,0000
BIRD	2015	Rp 7.100	
	2016	Rp 3.000	-0,5775
	2017	Rp 3.460	0,1533
	2018	Rp 2.870	-0,1705
BLTA	2015	Rp 196	
	2016	Rp 196	0,0000
	2017	Rp 196	0,0000
	2018	Rp 196	0,0000
CASS	2015	Rp 1.130	
	2016	Rp 945	-0,1637
	2017	Rp 900	-0,0476
	2018	Rp 710	-0,2111
GIAA	2015	Rp 309	
	2016	Rp 338	0,0939

	2017	Rp	300	-0,1124
	2018	Rp	298	-0,0067
HITS	2015	Rp	750	
	2016	Rp	770	0,0267
	2017	Rp	730	-0,0519
	2018	Rp	700	-0,0411
IATA	2015	Rp	50	
	2016	Rp	50	0,0000
	2017	Rp	50	0,0000
	2018	Rp	50	0,0000
INDX	2015	Rp	130	
	2016	Rp	88	-0,3231
	2017	Rp	91	0,0341
	2018	Rp	79	-0,1319
KARW	2015	Rp	94	
	2016	Rp	246	1,6170
	2017	Rp	91	-0,6301
	2018	Rp	84	-0,0769
LEAD	2015	Rp	136	
	2016	Rp	107	-0,2132
	2017	Rp	79	-0,2617
	2018	Rp	50	-0,3671
LRNA	2015	Rp	122	
	2016	Rp	220	0,8033
	2017	Rp	94	-0,5727
	2018	Rp	107	0,1383
MBSS	2015	Rp	265	
	2016	Rp	318	0,2000
	2017	Rp	590	0,8553
	2018	Rp	488	-0,1729

MIRA	2015	Rp	50	
	2016	Rp	50	0,0000
	2017	Rp	50	0,0000
	2018	Rp	50	0,0000
NELY	2015	Rp	138	
	2016	Rp	76	-0,4493
	2017	Rp	114	0,5000
	2018	Rp	133	0,1667
PORT	2015			
	2016			
	2017	Rp	358	
	2018	Rp	550	0,5363
PTIS	2015	Rp	845	
	2016	Rp	800	-0,0533
	2017	Rp	600	-0,2500
	2018	Rp	320	-0,4667
RIGS	2015	Rp	160	
	2016	Rp	170	0,0625
	2017	Rp	181	0,0647
	2018	Rp	188	0,0387
SAFE	2015	Rp	90	
	2016	Rp	88	-0,0222
	2017	Rp	306	2,4773
	2018	Rp	199	-0,3497
SMDR	2015	Rp	5.050	
	2016	Rp	5.625	0,1139
	2017	Rp	390	-0,9307
	2018	Rp	310	-0,2051
SOCİ	2015	Rp	475	
	2016	Rp	334	-0,2968

	2017	Rp	236	-0,2934
	2018	Rp	131	-0,4449
TAXI	2015	Rp	105	
	2016	Rp	170	0,6190
	2017	Rp	50	-0,7059
	2018	Rp	90	0,8000
TMAS	2015	Rp	1.950	
	2016	Rp	1.750	-0,1026
	2017	Rp	1.145	-0,3457
	2018	Rp	800	-0,3013
TPMA	2015	Rp	238	
	2016	Rp	316	0,3277
	2017	Rp	165	-0,4778
	2018	Rp	248	0,5030
TRAM	2015	Rp	50	
	2016	Rp	141	1,8200
	2017	Rp	198	0,4043
	2018	Rp	170	-0,1414
WEHA	2015	Rp	144	
	2016	Rp	152	0,0556
	2017	Rp	202	0,3289
	2018	Rp	152	-0,2475
WINS	2015	Rp	167	
	2016	Rp	220	0,3174
	2017	Rp	294	0,3364
	2018	Rp	220	-0,2517

**Lampiran 3 Data Variabel Sampel**

<b>Emiten</b>	<b>Tahun</b>	<b>CR (X1)</b>	<b>ROA (X2)</b>	<b>DER (X3)</b>	<b>TATO (X4)</b>	<b>PER (X5)</b>	<b>Return Saham (Y)</b>
APOOL	2016	0,0350	-0,1748	-1,2291	0,3616	-2,3691	-0,0587
	2017	0,0515	-0,2242	-1,2096	0,3999	-1,9207	0,0000
	2018	0,0434	-0,2791	-1,1495	0,6956	-2,0105	0,0000
ASSA	2016	0,4896	0,0205	2,3529	0,5183	820,3345	0,1014
	2017	0,4283	0,0312	2,3550	0,5109	735,1532	0,4896
	2018	0,4667	0,0350	2,5686	0,4586	628,9974	0,1781
BBRM	2016	0,1651	-0,0560	1,0280	0,1811	-2,6929	-0,5312
	2017	0,0853	-0,4011	2,1204	0,2462	-0,5141	-0,0591
	2018	0,8267	-0,0940	2,7725	0,2416	-2,7935	0,2181
BIRD	2016	1,0838	0,0699	0,5658	0,6569	20,8502	-0,4811
	2017	2,0227	0,0656	0,3216	0,6451	24,1217	-0,0306
	2018	1,7428	0,0662	0,3210	0,6066	15,6962	-0,2994
BLTA	2016	1,1162	-0,1553	1,1141	0,1998	-21,6241	0,0000
	2017	0,6665	-0,1075	1,5433	0,3092	-38,4763	0,0000
	2018	0,6164	0,0760	1,4630	0,3495	58,2136	0,0000
CAS	2016	2,2308	0,1799	1,0722	1,0793	7,1797	-0,1630
	2017	1,3318	0,1269	1,3873	0,7969	6,5387	-0,2562
	2018	1,2778	0,1010	1,3533	0,7387	6,9239	-0,0641
GIAA	2016	0,7452	0,0025	2,7009	1,0338	86,5541	-0,0375
	2017	0,5134	-0,0567	3,0143	1,1100	-3,0355	-0,1940



	2018	0,553 6	0,0011	3,8030	1,0003	90,295 8	-0,2523
HITS	2016	1,120 1	0,0326	3,7148	0,3657	68,876 8	0,0373
	2017	0,979 1	0,0430	3,2288	0,2909	49,495 7	0,0140
	2018	1,068 0	0,0522	2,7844	0,3089	32,834 0	-0,0614
IAT A	2016	0,446 2	-0,1166	1,1463	0,1726	-3,3927	-0,1428
	2017	0,435 8	-0,0561	0,7630	0,1475	-8,4147	-0,0728
	2018	0,451 9	-0,0989	0,8288	0,2228	-4,9484	-0,0011
IND X	2016	111,0 447	-0,1101	0,0085	0,0000	-2,9569	-0,6718
	2017	154,0 919	-0,1075	0,0139	0,0000	-4,4424	-0,0074
	2018	115,7 088	-0,0866	0,0157	0,0163	-4,9717	-0,1697
KAR W	2016	0,072 6	0,0954	-1,6705	0,3118	2,9710	-0,5785
	2017	0,109 1	0,0686	-1,7446	0,2310	4,7663	0,2035
	2018	0,109 7	0,0268	-1,7200	0,1834	7,1056	-0,3689
LEA D	2016	1,388 3	-0,0943	1,0764	0,1463	-1,1267	-0,5735
	2017	0,885 9	-0,0995	1,1382	0,1331	-1,3264	-0,2726
	2018	0,692 0	-0,2897	2,1707	0,1717	-0,6368	0,1539
LRN A	2016	0,993 7	-0,0923	0,2331	0,4107	-1,6716	-0,0983
	2017	1,393 6	-0,1497	0,2133	0,4147	-1,2663	0,0233
	2018	1,650 2	-0,0957	0,1642	0,3276	-1,1932	-0,2686
MBS S	2016	1,306 4	-0,1143	0,3216	0,2524	-1,3356	-0,5248
	2017	6,013 3	-0,0371	0,2780	0,2851	-6,3386	0,4321
	2018	4,295 4	-0,0699	0,3986	0,3145	-4,6805	0,4837

MIR A	2016	2,677 4	-0,0961	0,6231	0,2864	-5,1541	-0,0011
	2017	2,423 5	-0,0537	0,6346	0,3252	-9,9225	0,0043
	2018	4,690 7	0,0018	0,4300	0,4015	335,31 44	-0,0032
NEL Y	2016	4,532 8	0,0340	0,1128	0,3922	2,8148	-0,2445
	2017	6,038 2	0,0583	0,0810	0,4249	1,6590	0,0275
	2018	6,037 6	0,1112	0,1204	0,4976	0,8446	0,1066
POR T	2016	1,044 3	0,0458	2,3051	0,6033	-	0,0000
	2017	2,114 6	0,0149	0,9872	0,6393	43,532 6	0,0000
	2018	1,827 4	-0,0204	1,2149	0,5787	- 38,309 4	0,3224
PTIS	2016	0,273 7	-0,1656	1,6638	0,2359	-4,7895	-0,0258
	2017	0,495 6	-0,0529	1,4569	0,2750	- 11,817 0	-0,2852
	2018	0,727 3	0,0031	1,3103	0,3216	116,78 14	-0,4027
RIG S	2016	1,059 5	-0,0769	0,5224	0,1432	-0,8568	-0,1888
	2017	0,523 9	-0,1295	0,5344	0,2118	-0,6589	0,2284
	2018	0,520 5	-0,1758	0,5499	0,2921	-0,7334	0,2834
SAF E	2016	0,046 4	2,1920	-1,2915	0,1126	2,8525	-0,0666
	2017	0,537 2	-0,1659	-2,2047	0,0000	- 19,308 3	1,6167
	2018	0,194 9	-0,0590	-6,7378	0,2320	-6,6451	-0,1182
SMD R	2016	1,086 3	0,0186	0,9079	0,7107	5,7867	-0,3422
	2017	1,129 1	0,0196	0,9242	0,7316	6,2686	0,1852
	2018	1,095 3	0,0124	0,9561	0,8044	11,385 2	0,2474

SOC		0,640				10,630	
I	2016	1	0,0381	0,8836	0,2342	5	-0,1943
	2017	0,801	0,0367	0,8648	0,2367	7,1733	-0,3094
	2018	2,541	0,0200	1,0472	0,1977	6,9145	-0,3585
TAX		4,076					
I	2016	9	-0,0722	2,4712	0,2417	-1,8902	-0,7827
	2017	0,848	-0,2448	7,1538	0,1516	-0,5013	-0,2935
	2018	0,311	-0,6594	-3,1708	0,1904	-0,2431	-0,1755
TMA		0,422					
S	2016	8	0,0917	1,5392	0,6950	1,6367	-0,0655
	2017	0,506	0,0183	1,8529	0,6856	5,4375	-0,2343
	2018	0,430	0,0123	1,6533	0,8176	6,1087	-0,2669
TPM		0,506				26,330	
A	2016	0	0,0122	0,8300	0,2737	8	-0,3532
	2017	0,592	0,0424	0,6385	0,3279	8,7990	0,1086
	2018	0,739	0,0682	0,4739	0,2712	5,2477	-0,0062
TRA		0,216		16,748			
M	2016	1	-0,1224	8	0,1664	-2,4487	-0,0448
	2017	2,353	0,0003	1,1286	0,0457	1661,7	0,9606
	2018	0,772	0,0277	0,5517	0,4229	61,427	1,1413
WE		0,337					
HA	2016	2	-0,0803	1,9609	0,4519	-4,9850	-0,3418
	2017	0,426	0,2407	0,9685	0,3335	2,3535	0,3915
	2018	0,439	0,0301	1,2205	0,3268	14,028	-0,1135
WIN		0,885					
S	2016	8	-0,0572	0,7333	0,2221	-2,5895	-0,4683
	2017	0,648	-0,1177	0,6813	0,1830	-2,0301	0,3739
	2018	0,616	-0,1311	0,6068	0,2282	-2,4146	0,0944

#### Lampiran 4 Current Ratio

Emiten	Tahun	Aktiva Lancar	Hutang Lancar	CR
APOL	2016	Rp222.301.637.173	Rp6.359.273.595.490	0,035
	2017	Rp343.714.015.687	Rp6.671.078.810.973	0,0515
	2018	Rp296.159.247.575	Rp6.819.108.508.641	0,0434
ASSA	2016	Rp292.211.049.808	Rp596.788.731.977	0,4896
	2017	Rp343.676.979.857	Rp802.405.786.738	0,428
	2018	Rp536.760.828.132	Rp1.150.241.108.007	0,467
BBRM	2016	\$ 6.994.050,00	\$ 42.354.507,00	0,165
	2017	\$ 5.526.035,00	\$ 64.798.536,00	0,085
	2018	\$ 7.318.059,00	\$ 8.851.742,00	0,827
BIRD	2016	Rp882.304.000.000	Rp814.103.000.000	1,084
	2017	Rp881.803.000.000	Rp435.947.000.000	2,023
	2018	Rp1.071.773.000.000	Rp614.987.000.000	1,743
BLTA	2016	\$ 18.651.000,00	\$ 16.710.000,00	1,116
	2017	\$ 9.626.354,00	\$ 14.443.414,00	0,666
	2018	\$ 7.910.239,00	\$ 12.833.718,00	0,616
CASS	2016	Rp1.086.484.530.000	Rp487.042.513.000	2,231
	2017	Rp834.129.958.000	Rp626.321.050.000	1,332
	2018	Rp994.327.808.000	Rp778.141.093.000	1,278
GIAA	2016	\$ 1.165.133.302,00	\$ 1.563.576.121,00	0,745
	2017	\$ 986.741.627,00	\$ 1.921.846.147,00	0,513
	2018	\$ 1.356.974.740,00	\$ 2.451.116.662,00	0,554
HITS	2016	\$ 34.729.089,00	\$ 31.005.362,00	1,120
	2017	\$ 29.955.647,00	\$ 30.596.213,00	0,979
	2018	\$ 36.030.174,00	\$ 33.736.023,00	1,068
IATA	2016	\$ 16.521.556,00	\$ 37.025.496,00	0,446
	2017	\$ 10.949.895,00	\$ 25.125.413,00	0,436
	2018	\$ 11.869.363,00	\$ 26.266.067,00	0,452
INDX	2016	Rp62.445.465.923	Rp562.345.297	111,045
	2017	Rp53.202.298.965	Rp345.263.343	154,092
	2018	Rp47.034.438.648	Rp406.489.628	115,709
KARW	2016	\$ 4.427.061,00	\$ 61.002.085,00	0,073
	2017	\$ 5.998.669,00	\$ 59.541.767,00	0,109
	2018	\$ 6.494.438,00	\$ 59.216.748,00	0,110
LEAD	2016	\$ 20.024.377,00	\$ 14.423.416,00	1,388
	2017	\$ 15.096.390,00	\$ 17.041.512,00	0,886
	2018	\$ 16.370.793,00	\$ 23.656.670,00	0,692
LRNA	2016	Rp41.195.431.420	Rp41.454.803.699	0,994

	2017	Rp39.276.676.941	Rp28.184.532.860	1,394
	2018	Rp33.278.321.166	Rp20.166.061.081	1,650
MBSS	2016	\$ 56.422.657,00	\$ 43.188.295,00	1,306
	2017	\$ 52.776.581,00	\$ 8.776.640,00	6,013
	2018	\$ 61.982.271,00	\$ 14.429.786,00	4,295
MIRA	2016	Rp172.062.336.292	Rp64.263.629.910	2,677
	2017	Rp151.236.800.452	Rp62.404.445.219	2,423
	2018	Rp131.453.924.595	Rp28.024.488.205	4,691
NELY	2016	Rp103.632.804.322	Rp22.862.731.874	4,533
	2017	Rp111.105.582.339	Rp18.400.443.369	6,038
	2018	Rp142.043.543.822	Rp23.526.300.566	6,038
PORT	2016	Rp753.874.232.000	Rp721.920.929.000	1,044
	2017	Rp575.688.931.000	Rp272.245.538.000	2,115
	2018	Rp747.599.742.000	Rp409.115.604.000	1,827
PTIS	2016	\$ 5.453.529,00	\$ 19.925.638,00	0,274
	2017	\$ 3.903.943,00	\$ 7.876.891,00	0,496
	2018	\$ 4.328.887,00	\$ 5.951.747,00	0,727
RIGS	2016	\$ 20.519.756,00	\$ 19.367.844,00	1,059
	2017	\$ 17.933.592,00	\$ 34.229.410,00	0,524
	2018	\$ 14.329.603,00	\$ 27.529.497,00	0,521
SAFE	2016	Rp1.900.038.602	Rp40.985.115.285	0,046
	2017	Rp38.974.363.181	Rp72.544.718.357	0,537
	2018	Rp41.100.383.127	Rp210.911.344.355	0,195
SMDR	2016	\$ 177.349.629,00	\$ 163.264.907,00	1,086
	2017	\$ 213.098.529,00	\$ 188.729.175,00	1,129
	2018	\$ 220.642.568,00	\$ 201.448.507,00	1,095
SOCI	2016	\$ 58.901.759	\$ 92.016.819	0,640
	2017	\$ 60.598.354	\$ 75.639.439	0,801
	2018	\$ 93.316.023	\$ 36.719.559	2,541
TAXI	2016	Rp712.446.735.000	Rp174.751.384.000	4,077
	2017	Rp452.880.577.000	Rp533.710.769.000	0,849
	2018	Rp499.247.067.000	Rp1.603.238.372.000	0,311
TMAS	2016	Rp275.648.326.608	Rp652.010.180.636	0,423
	2017	Rp414.746.140.998	Rp818.827.483.785	0,507
	2018	Rp411.249.064.950	Rp956.341.007.524	0,430
TPMA	2016	\$ 14.379.829	\$ 28.420.789	0,506
	2017	\$ 14.202.278	\$ 23.958.307	0,593
	2018	\$ 17.754.293	\$ 24.013.599	0,739
TRAM	2016	\$ 26.811.364	\$ 124.045.715	0,216

	2017	Rp 4.097.057.564.000	Rp 1.740.988.029.000	2,353
	2018	Rp 1.378.552.921.000	Rp 1.784.719.097.000	0,772
WEHA	2016	Rp46.623.259.177	Rp138.281.620.188	0,337
	2017	Rp22.665.390.442	Rp53.152.285.722	0,426
	2018	Rp25.480.319.742	Rp58.030.720.290	0,439
WINS	2016	\$ 44.367.669	\$ 50.085.502	0,886
	2017	\$ 31.796.657	\$ 49.043.922	0,648
	2018	\$ 34.194.049	\$ 55.429.201	0,617



### Lampiran 5 Return On Asset

Emiten	Tahun	Lab a Bersih	Total Aset	ROA
APOL	2016	-Rp212.267.832.156	Rp1.214.104.459.319	-0,175
	2017	-Rp261.823.536.898	Rp1.167.650.492.065	-0,224
	2018	-Rp250.128.938.355	Rp896.202.506.403	-0,279
ASSA	2016	Rp62.150.984.694	Rp3.029.807.463.353	0,021
	2017	Rp103.308.394.513	Rp3.307.396.918.555	0,031
	2018	Rp142.242.410.935	Rp4.062.536.132.739	0,035
BBRM	2016	\$ -7.858.806,00	\$ 140.246.502,00	-0,056
	2017	\$ -38.400.472,00	\$ 95.741.257,00	-0,401
	2018	\$ -8.054.745,00	\$ 85.693.582,00	-0,094
BIRD	2016	Rp510.203.000.000	Rp7.300.612.000.000	0,070
	2017	Rp427.495.000.000	Rp6.516.487.000.000	0,066
	2018	Rp460.273.000.000	Rp6.955.157.000.000	0,066
BLTA	2016	\$ -15.746.000,00	\$ 101.373.000,00	-0,155
	2017	\$ -8.774.015,00	\$ 81.645.874,00	-0,107
	2018	\$ 5.425.807,00	\$ 71.348.533,00	0,076
CASS	2016	Rp296.376.558.000	Rp1.647.454.782.000	0,180
	2017	Rp242.048.664.000	Rp1.907.034.830.000	0,127
	2018	Rp213.928.682.000	Rp2.117.557.526.000	0,101
GIAA	2016	\$ 9.364.858,00	\$ 3.737.569.390,00	0,003
	2017	\$ -213.389.678,00	\$ 3.763.292.093,00	-0,057
	2018	\$ 5.018.308,00	\$ 4.371.659.686,00	0,001
HITS	2016	\$ 5.384.886,00	\$ 165.087.124,00	0,033
	2017	\$ 7.541.832,00	\$ 175.558.765,00	0,043
	2018	\$ 10.022.123,00	\$ 192.173.127,00	0,052
IATA	2016	\$ -10.993.705,00	\$ 94.297.475,00	-0,117
	2017	\$ -4.359.830,00	\$ 77.755.290,00	-0,056
	2018	\$ -6.928.936,00	\$ 70.066.956,00	-0,099
INDX	2016	-Rp17.882.166.335	Rp162.412.706.550	-0,110
	2017	-Rp11.813.847.725	Rp109.923.503.603	-0,107
	2018	-Rp8.764.599.280	Rp101.220.130.608	-0,087
KARW	2016	\$ 2.345.293,00	\$ 24.591.455,00	0,095
	2017	\$ 1.744.470,00	\$ 25.422.233,00	0,069
	2018	\$ 690.915,00	\$ 25.803.547,00	0,027
LEAD	2016	\$ -20.963.076,00	\$ 222.204.129,00	-0,094
	2017	\$ -20.178.611,00	\$ 202.879.602,00	-0,099
	2018	\$ -45.381.413,00	\$ 156.666.326,00	-0,290
LRNA	2016	-Rp28.488.986.010	Rp308.709.926.719	-0,092

	2017	-Rp38.483.410.461	Rp257.078.590.718	-0,150
	2018	-Rp29.874.068.816	Rp312.059.443.277	-0,096
MBSS	2016	\$ -29.778.990,00	\$ 260.520.607,00	-0,114
	2017	\$ -8.909.523,00	\$ 240.103.440,00	-0,037
	2018	\$ -16.748.868,00	\$ 239.708.560,00	-0,070
MIRA	2016	-Rp38.436.600.306	Rp400.014.977.533	-0,096
	2017	-Rp20.051.493.787	Rp373.572.552.145	-0,054
	2018	Rp591.476.541	Rp320.777.602.224	0,002
NELY	2016	Rp13.922.094.004	Rp409.484.780.079	0,034
	2017	Rp24.270.494.120	Rp416.286.581.960	0,058
	2018	Rp52.752.666.735	Rp474.345.474.753	0,111
PORT	2016	Rp93.998.328.000	Rp2.051.323.698.000	0,046
	2017	Rp28.087.134.000	Rp1.891.346.409.000	0,015
	2018	-Rp42.205.111.000	Rp2.069.999.904.000	-0,020
PTIS	2016	\$ -7.348.773,00	\$ 44.378.238,00	-0,166
	2017	\$ -2.110.813,00	\$ 39.938.073,00	-0,053
	2018	\$ 119.354,00	\$ 37.914.447,00	0,003
RIGS	2016	\$ -8.241.264,00	\$ 107.160.576,00	-0,077
	2017	\$ -13.051.748,00	\$ 100.781.370,00	-0,130
	2018	\$ -14.080.057,00	\$ 80.102.993,00	-0,176
SAFE	2016	Rp20.712.677.860	Rp9.449.082.799	2,192
	2017	-Rp8.006.809.034	Rp48.249.732.973	-0,166
	2018	-Rp20.514.021.923	Rp347.841.814.364	-0,059
SMDR	2016	\$ 10.634.943,00	\$ 571.897.296,00	0,019
	2017	\$ 11.537.048,00	\$ 588.787.653,00	0,020
	2018	\$ 7.413.733,00	\$ 599.790.746,00	0,012
SOCI	2016	\$ 21.221.541	\$ 556.352.430	0,038
	2017	\$ 21.534.893	\$ 586.643.112	0,037
	2018	\$ 13.408.479	\$ 669.877.417	0,020
TAXI	2016	-Rp184.740.372.000	Rp2.557.262.840.000	-0,072
	2017	-Rp492.102.310.000	Rp2.010.013.010.000	-0,245
	2018	-Rp836.820.231.000	Rp1.269.024.960.000	-0,659
TMAS	2016	Rp231.521.148.688	Rp2.525.662.339.789	0,092
	2017	Rp53.358.287.358	Rp2.918.378.214.457	0,018
	2018	Rp34.818.481.452	Rp2.837.426.144.607	0,012
TPMA	2016	\$ 1.483.234	\$ 121.215.065	0,012
	2017	\$ 4.878.821	\$ 115.022.001	0,042
	2018	\$ 7.606.350	\$ 111.477.554	0,068
TRAM	2016	\$ (19.809.132)	\$ 161.780.265	-0,122



	2017	Rp 3.940.389.000	Rp 11.321.558.951.000	0,000
	2018	Rp 228.260.198.000	Rp 8.235.160.500.000	0,028
WEHA	2016	-Rp24.498.933.579	Rp304.957.257.737	-0,080
	2017	Rp72.206.556.135	Rp300.003.474.668	0,241
	2018	Rp10.739.118.044	Rp356.758.351.225	0,030
WINS	2016	\$ (22.939.667)	\$ 401.336.528	-0,057
	2017	\$ (39.859.078)	\$ 338.519.722	-0,118
	2018	\$ (36.057.180)	\$ 275.020.275	-0,131



### Lampiran 6 Debt To Equity Ratio

Emiten	Tahun	Total Hutang	Modal	DER
APOL	2016	Rp6.514.053.648.800	-Rp5.299.949.189.481	-1,229
	2017	Rp6.739.006.955.394	-Rp5.571.356.463.329	-1,210
	2018	Rp6.889.448.872.841	-Rp5.993.246.366.438	-1,150
ASSA	2016	Rp2.126.179.428.075	Rp903.628.035.278	2,353
	2017	Rp2.321.587.255.114	Rp985.809.663.441	2,355
	2018	Rp2.924.124.201.613	Rp1.138.411.931.126	2,569
BBRM	2016	\$ 71.090.173,00	\$ 69.156.329,00	1,028
	2017	\$ 65.059.280,00	\$ 30.681.977,00	2,120
	2018	\$ 62.978.345,00	\$ 22.715.237,00	2,773
BIRD	2016	Rp2.637.932.000.000	Rp4.662.680.000.000	0,566
	2017	Rp1.585.562.000.000	Rp4.930.925.000.000	0,322
	2018	Rp1.689.996.000.000	Rp5.265.161.000.000	0,321
BLTA	2016	\$ 53.421.000,00	\$ 47.952.000,00	1,114
	2017	\$ 49.544.161,00	\$ 32.101.713,00	1,543
	2018	\$ 42.380.697,00	\$ 28.967.836,00	1,463
CASS	2016	Rp852.432.858.000	Rp795.021.924.000	1,072
	2017	Rp1.108.203.297.000	Rp798.831.533.000	1,387
	2018	Rp1.217.722.626.000	Rp899.834.900.000	1,353
GIAA	2016	\$ 2.727.672.171,00	\$ 1.009.897.219,00	2,701
	2017	\$ 2.825.822.893,00	\$ 937.469.200,00	3,014
	2018	\$ 3.461.471.314,00	\$ 910.188.372,00	3,803
HITS	2016	\$ 130.072.304,00	\$ 35.014.820,00	3,715
	2017	\$ 134.043.349,00	\$ 41.515.416,00	3,229
	2018	\$ 141.393.157,00	\$ 50.779.970,00	2,784
IATA	2016	\$ 50.361.843,00	\$ 43.935.632,00	1,146
	2017	\$ 33.650.876,00	\$ 44.104.414,00	0,763
	2018	\$ 31.753.531,00	\$ 38.313.425,00	0,829
INDX	2016	Rp1.368.636.788	Rp161.044.069.762	0,008
	2017	Rp1.505.342.936	Rp108.418.160.667	0,014
	2018	Rp1.566.569.221	Rp99.653.561.387	0,016
KARW	2016	\$ 61.269.080,00	\$ -36.677.625,00	-1,670
	2017	\$ 59.562.450,00	\$ -34.140.217,00	-1,745
	2018	\$ 59.252.849,00	\$ -34.449.302,00	-1,720
LEAD	2016	\$ 115.190.971,00	\$ 107.013.158,00	1,076
	2017	\$ 107.997.231,00	\$ 94.882.371,00	1,138
	2018	\$ 107.255.519,00	\$ 49.410.807,00	2,171
LRNA	2016	Rp58.358.589.941	Rp250.351.336.777	0,233

	2017	Rp45.197.080.820	Rp211.881.509.898	0,213
	2018	Rp44.014.632.463	Rp268.044.810.814	0,164
MBSS	2016	\$ 63.401.387,00	\$ 197.119.220,00	0,322
	2017	\$ 52.229.580,00	\$ 187.873.860,00	0,278
	2018	\$ 68.321.204,00	\$ 171.387.356,00	0,399
MIRA	2016	Rp153.570.600.374	Rp246.444.377.159	0,623
	2017	Rp145.032.607.737	Rp228.539.944.408	0,635
	2018	Rp96.461.435.704	Rp224.316.166.520	0,430
NELY	2016	Rp41.516.059.806	Rp367.968.720.273	0,113
	2017	Rp31.209.419.166	Rp385.077.162.794	0,081
	2018	Rp50.960.583.715	Rp423.384.891.038	0,120
PORT	2016	Rp1.430.661.741.000	Rp620.661.957.000	2,305
	2017	Rp939.593.474.000	Rp951.752.935.000	0,987
	2018	Rp1.135.420.664.000	Rp934.579.240.000	1,215
PTIS	2016	\$ 27.718.265,00	\$ 16.659.973,00	1,664
	2017	\$ 23.682.384,00	\$ 16.255.689,00	1,457
	2018	\$ 21.503.227,00	\$ 16.411.220,00	1,310
RIGS	2016	\$ 36.772.653,00	\$ 70.387.923,00	0,522
	2017	\$ 35.101.455,00	\$ 65.679.915,00	0,534
	2018	\$ 28.418.919,00	\$ 51.684.074,00	0,550
SAFE	2016	Rp41.869.657.202	-Rp32.420.574.401	-1,291
	2017	Rp88.300.631.879	-Rp40.050.898.906	-2,205
	2018	Rp408.464.934.756	-Rp60.623.120.392	-6,738
SMDR	2016	\$ 272.148.353,00	\$ 299.748.943,00	0,908
	2017	\$ 282.804.573,00	\$ 305.983.080,00	0,924
	2018	\$ 293.158.278,00	\$ 306.632.468,00	0,956
SOCI	2016	\$ 260.983.923	\$ 295.368.507	0,884
	2017	\$ 272.051.959	\$ 314.591.153	0,865
	2018	\$ 342.663.878	\$ 327.213.539	1,047
TAXI	2016	Rp1.820.550.026.000	Rp736.712.814.000	2,471
	2017	Rp1.763.500.314.000	Rp246.512.696.000	7,154
	2018	Rp1.853.612.051.000	-Rp584.587.091.000	-3,171
TMAS	2016	Rp1.530.986.623.552	Rp994.675.716.237	1,539
	2017	Rp1.895.433.894.137	Rp1.022.944.320.320	1,853
	2018	Rp1.768.011.915.091	Rp1.069.414.229.516	1,653
TPMA	2016	\$ 54.976.392	\$ 66.238.673	0,830
	2017	\$ 44.822.302	\$ 70.199.699	0,638
	2018	\$ 35.843.009	\$ 75.634.545	0,474
TRAM	2016	\$ 152.665.292	\$ 9.114.973	16,749

	2017	\$ 6.002.878.620.000	\$ 5.318.680.331.000	1,129
	2018	\$ 2.927.860.172.000	\$ 5.307.300.328.000	0,552
WEHA	2016	Rp201.963.874.350	Rp102.993.383.387	1,961
	2017	Rp147.598.843.939	Rp152.404.630.729	0,968
	2018	Rp196.093.784.651	Rp160.664.566.574	1,221
WINS	2016	\$ 169.787.085	\$ 231.549.443	0,733
	2017	\$ 137.175.504	\$ 201.344.218	0,681
	2018	\$ 103.855.330	\$ 171.164.945	0,607



### Lampiran 7 Total Aset Turnover

Emiten	Tahun	Penjualan	Total Aset	TATO
APOL	2016	Rp439.078.197.181,00	Rp1.214.104.459.319,00	0,36164779
	2017	Rp466.981.642.650,00	Rp1.167.650.492.065,00	0,39993272
	2018	Rp623.405.171.140,00	Rp896.202.506.403,00	0,69560748
ASSA	2016	Rp1.570.388.327.917,00	Rp3.029.807.463.353,00	0,51831291
	2017	Rp1.689.846.194.031,00	Rp3.307.396.918.555,00	0,51092936
	2018	Rp1.862.945.638.339,00	Rp4.062.536.132.739,00	0,45856716
BBRM	2016	\$ 25.398.131,00	\$ 140.246.502,00	0,18109636
	2017	\$ 23.575.803,00	\$ 95.741.257,00	0,24624497
	2018	\$ 20.701.319,00	\$ 85.693.582,00	0,24157374
BIRD	2016	Rp4.796.096.000.000,00	Rp7.300.612.000.000,00	0,65694438
	2017	Rp4.203.846.000.000,00	Rp6.516.487.000.000,00	0,64510924
	2018	Rp4.218.702.000.000,00	Rp6.955.157.000.000,00	0,60655741
BLTA	2016	\$ 20.253.000,00	\$ 101.373.000,00	0,19978693
	2017	\$ 25.247.152,00	\$ 81.645.874,00	0,30922753
	2018	\$ 24.934.905,00	\$ 71.348.533,00	0,34948028
CASS	2016	Rp1.778.033.680.000,00	Rp1.647.454.782.000,00	1,07926099
	2017	Rp1.519.679.690.000,00	Rp1.907.034.830.000,00	0,79688093
	2018	Rp1.564.171.321.000,00	Rp2.117.557.526.000,00	0,73866769
GIAA	2016	\$ 3.863.921.565,00	\$ 3.737.569.390,00	1,03380597
	2017	\$ 4.177.325.781,00	\$ 3.763.292.093,00	1,11001901
	2018	\$ 4.373.177.070,00	\$ 4.371.659.686,00	1,0003471
HITS	2016	\$ 60.377.338,00	\$ 165.087.124,00	0,36573015
	2017	\$ 51.072.214,00	\$ 175.558.765,00	0,29091236
	2018	\$ 59.370.326,00	\$ 192.173.127,00	0,30894187
IATA	2016	\$ 16.275.140,00	\$ 94.297.475,00	0,17259359
	2017	\$ 11.465.999,00	\$ 77.755.290,00	0,14746262
	2018	\$ 15.607.576,00	\$ 70.066.956,00	0,22275231
INDX	2016	Rp0,00	Rp162.412.706.550,00	0
	2017	Rp0,00	Rp109.923.503.603,00	0
	2018	Rp1.653.176.386,00	Rp101.220.130.608,00	0,01633249
KARW	2016	\$ 7.668.273,00	\$ 24.591.455,00	0,31182673
	2017	\$ 5.871.458,00	\$ 25.422.233,00	0,2309576
	2018	\$ 4.731.787,00	\$ 25.803.547,00	0,18337739
LEAD	2016	\$ 32.511.291,00	\$ 222.204.129,00	0,14631272
	2017	\$ 27.013.056,00	\$ 202.879.602,00	0,13314821
	2018	\$ 26.892.851,00	\$ 156.666.326,00	0,17165687
LRNA	2016	Rp126.776.881.434,00	Rp308.709.926.719,00	0,41066668

	2017	Rp106.619.379.454,00	Rp257.078.590.718,00	0,41473457
	2018	Rp102.242.420.595,00	Rp312.059.443.277,00	0,32763764
MBSS	2016	\$ 65.758.062,00	\$ 260.520.607,00	0,25241021
	2017	\$ 68.450.538,00	\$ 240.103.440,00	0,2850877
	2018	\$ 75.376.517,00	\$ 239.708.560,00	0,31445067
MIRA	2016	Rp114.571.589.749,00	Rp400.014.977.533,00	0,28641825
	2017	Rp121.473.498.122,00	Rp373.572.552.145,00	0,32516709
	2018	Rp128.781.272.003,00	Rp320.777.602.224,00	0,40146591
NELY	2016	Rp160.609.018.764,00	Rp409.484.780.079,00	0,39222219
	2017	Rp176.879.872.407,00	Rp416.286.581.960,00	0,42489929
	2018	Rp236.020.877.647,00	Rp474.345.474.753,00	0,49757169
PORT	2016	Rp1.237.468.208.000,00	Rp2.051.323.698.000,00	0,6032535
	2017	Rp1.209.085.300.000,00	Rp1.891.346.409.000,00	0,63927226
	2018	Rp1.197.858.202.000,00	Rp2.069.999.904.000,00	0,57867549
PTIS	2016	\$ 10.469.013,00	\$ 44.378.238,00	0,23590421
	2017	\$ 10.983.367,00	\$ 39.938.073,00	0,27500994
	2018	\$ 12.195.126,00	\$ 37.914.447,00	0,32164853
RIGS	2016	\$ 15.344.179,00	\$ 107.160.576,00	0,14318866
	2017	\$ 21.349.961,00	\$ 100.781.370,00	0,21184432
	2018	\$ 23.401.438,00	\$ 80.102.993,00	0,29214187
SAFE	2016	Rp1.064.300.000,00	Rp9.449.082.799,00	0,11263527
	2017	Rp0,00	Rp48.249.732.973,00	0
	2018	Rp80.713.350.908,00	Rp347.841.814.364,00	0,23204039
SMDR	2016	\$ 406.437.733,00	\$ 571.897.296,00	0,71068308
	2017	\$ 430.754.674,00	\$ 588.787.653,00	0,73159597
	2018	\$ 482.446.122,00	\$ 599.790.746,00	0,8043574
SOCI	2016	\$ 130.288.044,00	\$ 556.352.430,00	0,23418257
	2017	\$ 138.832.152,00	\$ 586.643.112,00	0,23665522
	2018	\$ 132.401.822,00	\$ 669.877.417,00	0,19765082
TAXI	2016	Rp618.207.037.000,00	Rp2.557.262.840.000,00	0,2417456
	2017	Rp304.711.723.000,00	Rp2.010.013.010.000,00	0,15159689
	2018	Rp241.663.924.000,00	Rp1.269.024.960.000,00	0,19043276
TMAS	2016	Rp1.755.284.162.001,00	Rp2.525.662.339.789,00	0,69497974
	2017	Rp2.000.911.017.962,00	Rp2.918.378.214.457,00	0,6856243
	2018	Rp2.320.004.608.926,00	Rp2.837.426.144.607,00	0,81764405
TPMA	2016	\$ 33.181.074,00	\$ 121.215.065,00	0,27373721
	2017	\$ 37.711.769,00	\$ 115.022.001,00	0,3278657
	2018	\$ 43.873.703,00	\$ 161.780.265,00	0,27119317
TRAM	2016	\$ 26.915.643,00	\$ 161.780.265,00	0,16637161

	2017	Rp517.232.588.000,00	Rp11.321.558.951.000,00	0,04568563
	2018	Rp3.482.706.786.000,00	Rp8.235.160.500.000,00	0,42290697
WEHA	2016	Rp137.812.110.039,00	Rp304.957.257.737,00	0,45190631
	2017	Rp100.056.097.993,00	Rp300.003.474.668,00	0,33351646
	2018	Rp116.584.301.094,00	Rp356.758.351.225,00	0,32678787
WINS	2016	\$ 89.136.334,00	\$ 401.336.528,00	0,22209873
	2017	\$ 61.955.985,00	\$ 338.519.722,00	0,18302031
	2018	\$ 62.750.826,00	\$ 275.020.275,00	0,228168



### Lampiran 8 Price Earning Ratio

Emiten	Tahun	Harga Saham	EPS	PER
APOL	2016	Rp 58	-24,482	-2,3691
	2017	Rp 58	-30,197	-1,9207
	2018	Rp 58	-28,848	-2,0105
ASSA	2016	Rp 150	0,18293	820,335
	2017	Rp 224	0,30407	735,153
	2018	Rp 263	0,41867	628,997
BBRM	2016	Rp 53	-19,768	-2,6929
	2017	Rp 50	-97,42	-0,5141
	2018	Rp 61	-21,841	-2,7935
BIRD	2016	Rp 4.252	203,91	20,8502
	2017	Rp 4.121	170,854	24,1217
	2018	Rp 2.887	183,955	15,6962
BLTA	2016	Rp 196	-9,064	-21,624
	2017	Rp 196	-5,094	-38,476
	2018	Rp 196	3,36691	58,2136
CASS	2016	Rp 1.020	142,014	7,17966
	2017	Rp 758	115,982	6,53865
	2018	Rp 710	102,508	6,92387
GIAA	2016	Rp 423	4,88383	86,5541
	2017	Rp 341	-112,24	-3,0355
	2018	Rp 255	2,82121	90,2958
HITS	2016	Rp 737	10,7034	68,8768
	2017	Rp 748	15,1023	49,4957
	2018	Rp 702	21,3684	32,834
IATA	2016	Rp 54	-15,913	-3,3927
	2017	Rp 50	-5,9485	-8,4147
	2018	Rp 50	-10,104	-4,9484
INDX	2016	Rp 121	-40,835	-2,9569
	2017	Rp 120	-26,978	-4,4424
	2018	Rp 100	-20,014	-4,9717
KARW	2016	Rp 160	53,9237	2,971
	2017	Rp 193	40,454	4,76627
	2018	Rp 122	17,1248	7,10559
LEAD	2016	Rp 124	-109,82	-1,1267
	2017	Rp 90	-67,846	-1,3264
	2018	Rp 104	-163,09	-0,6368
LRNA	2016	Rp 136	-81,397	-1,6716



	2017	Rp	139	-109,95	-1,2663
	2018	Rp	102	-85,354	-1,1932
MBSS	2016	Rp	307	-229,72	-1,3356
	2017	Rp	439	-69,32	-6,3386
	2018	Rp	652	-139,28	-4,6805
MIRA	2016	Rp	50	-9,7027	-5,1541
	2017	Rp	50	-5,0617	-9,9225
	2018	Rp	50	0,14931	335,314
NELY	2016	Rp	110	39,2172	2,81484
	2017	Rp	113	68,3676	1,65899
	2018	Rp	126	148,599	0,84464
PORT	2016	-		33,4045	-
	2017	Rp	435	9,98142	43,5326
	2018	Rp	575	-14,999	-38,309
PTIS	2016	Rp	864	-180,32	-4,7895
	2017	Rp	617	-52,24	-11,817
	2018	Rp	369	3,15716	116,781
RIGS	2016	Rp	156	-182,65	-0,8568
	2017	Rp	192	-291,75	-0,6589
	2018	Rp	247	-336,39	-0,7334
SAFE	2016	Rp	96	33,6712	2,85247
	2017	Rp	251	-13,016	-19,308
	2018	Rp	222	-33,348	-6,6451
SMDR	2016	Rp	254	43,8371	5,78674
	2017	Rp	301	47,9642	6,26856
	2018	Rp	375	32,9429	11,3852
SOCI	2016	Rp	431	40,5852	10,6305
	2017	Rp	298	41,5383	7,17334
	2018	Rp	191	27,6432	6,91446
TAXI	2016	Rp	163	-86,102	-1,8902
	2017	Rp	115	-229,35	-0,5013
	2018	Rp	95	-390,02	-0,2431
TMAS	2016	Rp	332	202,905	1,63673
	2017	Rp	254	46,7633	5,43751
	2018	Rp	186	30,515	6,10868
TPMA	2016	Rp	200	7,60402	26,3308
	2017	Rp	222	25,2269	8,79903
	2018	Rp	221	42,0367	5,24765
TRAM	2016	Rp	67	-27,48	-2,4487

	2017	Rp	132	0,07939	1661,71
	2018	Rp	283	4,5989	61,4278
<b>WEHA</b>	2016	Rp	138	-27,638	-4,985
	2017	Rp	192	81,4594	2,35352
	2018	Rp	170	12,1153	14,0287
<b>WINS</b>	2016	Rp	199	-76,693	-2,5895
	2017	Rp	273	-134,4	-2,0301
	2018	Rp	299	-123,67	-2,4146



### Lampiran 9 Return Saham

KODE	TAHUN	HARGA SAHAM	RETURN
APOL	2016	Rp 58	-0,0587
	2017	Rp 58	0,0000
	2018	Rp 58	0,0000
ASSA	2016	Rp 150	0,1014
	2017	Rp 224	0,4896
	2018	Rp 263	0,1781
BBRM	2016	Rp 53	-0,5312
	2017	Rp 50	-0,0591
	2018	Rp 61	0,2181
BIRD	2016	Rp 4.252	-0,4811
	2017	Rp 4.121	-0,0306
	2018	Rp 2.887	-0,2994
BLTA	2016	Rp 196	0,0000
	2017	Rp 196	0,0000
	2018	Rp 196	0,0000
CASS	2016	Rp 1.020	-0,1630
	2017	Rp 758	-0,2562
	2018	Rp 710	-0,0641
GIAA	2016	Rp 423	-0,0375
	2017	Rp 341	-0,1940
	2018	Rp 255	-0,2523
HITS	2016	Rp 737	0,0373
	2017	Rp 748	0,0140
	2018	Rp 702	-0,0614
IATA	2016	Rp 54	-0,1428
	2017	Rp 50	-0,0728
	2018	Rp 50	-0,0011
INDX	2016	Rp 121	-0,6718
	2017	Rp 120	-0,0074
	2018	Rp 100	-0,1697
KARW	2016	Rp 160	-0,5785
	2017	Rp 193	0,2035
	2018	Rp 122	-0,3689
LEAD	2016	Rp 124	-0,5735
	2017	Rp 90	-0,2726
	2018	Rp 104	0,1539
LRNA	2016	Rp 136	-0,0983

	2017	Rp	139	0,0233
	2018	Rp	102	-0,2686
MBSS	2016	Rp	307	-0,5248
	2017	Rp	439	0,4321
	2018	Rp	652	0,4837
MIRA	2016	Rp	50	-0,0011
	2017	Rp	50	0,0043
	2018	Rp	50	-0,0032
NELY	2016	Rp	110	-0,2445
	2017	Rp	113	0,0275
	2018	Rp	126	0,1066
PORT	2016	-		
	2017	Rp	435	
	2018	Rp	575	0,3224
PTIS	2016	Rp	864	-0,0258
	2017	Rp	617	-0,2852
	2018	Rp	369	-0,4027
RIGS	2016	Rp	156	-0,1888
	2017	Rp	192	0,2284
	2018	Rp	247	0,2834
SAFE	2016	Rp	96	-0,0666
	2017	Rp	251	1,6167
	2018	Rp	222	-0,1182
SMDR	2016	Rp	254	-0,3422
	2017	Rp	301	0,1852
	2018	Rp	375	0,2474
SOCI	2016	Rp	431	-0,1943
	2017	Rp	298	-0,3094
	2018	Rp	191	-0,3585
TAXI	2016	Rp	163	-0,7827
	2017	Rp	115	-0,2935
	2018	Rp	95	-0,1755
TMAS	2016	Rp	332	-0,0655
	2017	Rp	254	-0,2343
	2018	Rp	186	-0,2669
TPMA	2016	Rp	200	-0,3532
	2017	Rp	222	0,1086
	2018	Rp	221	-0,0062
TRAM	2016	Rp	67	-0,0448

	2017	Rp	132	0,9606
	2018	Rp	283	1,1413
WEHA	2016	Rp	138	-0,3418
	2017	Rp	192	0,3915
	2018	Rp	170	-0,1135
WINS	2016	Rp	199	-0,4683
	2017	Rp	273	0,3739
	2018	Rp	299	0,0944



## Lampiran 10 Hasil Uji Statistik Deskriptif

### Hasil Uji Statistik Deskriptif

#### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CR	67	,0853	115,7088	3,085557	14,0409699
ROA	67	-,4011	,2407	-,028053	,1039624
DER	67	,0157	16,7488	1,526331	2,2202830
TATO	67	,0163	1,1100	,402258	,2553080
PER	67	-38,3094	1661,7093	70,941259	252,0169843
RETURN SAHAM	67	-,7827	1,1413	-,048856	,3290994
Valid N (listwise)	67				

### Uji Koefisien Determinasi

#### Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	Sig. F Change	R Square Change	F Change	
1	,434(a)	,188	,122	,3083795	,188	2,833	5	61	,023	1,929

a Predictors: (Constant), PER, DER, TATO, CR, ROA

b Dependent Variable: RETURN SAHAM

## Uji Normalitas

- **One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		67
Normal Parameters(a,b)	Mean	,0000000
	Std. Deviation	,29646844
Most Extreme Differences	Absolute	,105
	Positive	,105
	Negative	-,058
Kolmogorov-Smirnov Z		,859
Asymp. Sig. (2-tailed)		,452

- a Test distribution is Normal.  
 - b Calculated from data.

## Uji Autokorelasi

- **Model Summary(b)**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	,434(a)	,188	,122	,3083795	,188	2,833	5	61	,023	1,929

- a Predictors: (Constant), PER, DER, TATO, CR, ROA  
 - b Dependent Variable: RETURN SAHAM

## Uji Multikolenieritas

- **Coefficients(a)**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF	B	Std. Error
1	(Constant)	-,057	,091		-,622	,536		
	CR	-,001	,003	-,033	-,279	,781	,949	1,053
	ROA	,000	,431	,000	,000	1,000	,717	1,394
	DER	-,010	,018	-,070	-,590	,557	,944	1,059
	TATO	-,033	,174	-,026	-,191	,849	,729	1,371
	PER	,001	,000	,427	3,621	,001	,956	1,046

- a Dependent Variable: RETURN SAHAM

## Uji Heteroskedastisitas

- Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta	B	Std. Error
1	(Constant)	,317	,059		5,396	,000
	CR	-,002	,002	-,162	-1,273	,208
	ROA	,179	,277	,094	,645	,522
	DER	-,008	,011	-,090	-,707	,483
	TATO	-,166	,112	-,214	-1,478	,144
	PER	-,913E-005	,000	-,117	-,921	,360

- a Dependent Variable: ABSRES

## Hasil Uji Parsial (Uji T)

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF	B	Std. Error
1	(Constant)	-,057	,091		-,622	,536		
	CR	-,001	,003	-,033	-,279	,781	,949	1,053
	ROA	,000	,431	,000	,000	1,000	,717	1,394
	DER	-,010	,018	-,070	-,590	,557	,944	1,059
	TATO	-,033	,174	-,026	-,191	,849	,729	1,371
	PER	,001	,000	,427	3,621	,001	,956	1,046

a Dependent Variable: RETURN SAHAM



## HALAMAN PLAGIARISM



**9.41%** PLAGIARISM APPROXIMATELY

**0.06%** IN QUOTES

### Report #10769926

**54** BAB IPENDAHULUAN Latar Belakang Penelitian Pasar modal merupakan salah satu sarana yang efektif untuk mendapatkan dana untuk digunakan pembiayaan investasi melalui mekanisme pengumpulan dana dari masyarakat dan menyalurkan dana tersebut ke sektor-sektor produktif. Menurut Anoraga (2001) Pasar Modal merupakan alternatif yang baik untuk kebutuhan pendanaan perusahaan. Menurut penelitian Windhayu (2017) dengan adanya pasar modal, maka kebutuhan dana perusahaan untuk pengembangan atau kebutuhan lainnya akan dapat tercukupi. Apabila pasar modal berkembang, maka alternatif investasi bagi para investor kini tidak lagi terbatas pada aktiva riil dan tabungan melainkan dapat menanamkan dananya di pasar modal, baik dalam bentuk saham, obligasi, maupun sekuritas lainnya. Dengan membeli saham, para pemodal berharap untuk menerima dividen setiap tahun dan capital gains pada saat sahamnya dijual kembali. Namun dengan berinvestasi, maka investor juga dihadapkan pada risiko kerugian yang berbanding lurus dengan keuntungan yang diperoleh. **31** Para investor yang akan melakukan investasi dengan membeli saham di pasar modal pastinya akan menganalisis kondisi perusahaan terlebih dahulu agar investasi yang dilakukannya dapat memberikan keuntungan dan dapat menghindari suatu kerugian. **31** Return saham merupakan hasil yang

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