

LAMPIRAN 1
PERUSAHAAN TETAP YANG TERDAFTAR DI JAKARTA ISLAMIC INDEX(JII) 2016-2018

NO	KODE	
1	AKRA	PT AKR Corporindo Tbk
2	BSDE	PT Bumi Serpong Damai Tbk
3	ICBP	Indofood CBP Sukses Makmur Tbk
4	INDF	Indofood Sukses Makmur Tbk
5	KLBF	Kalbe Farma Tbk
6	LPPF	Matahari Departemen Store Tbk
7	PTBA	Tambang Batu Bara Bukit Asam Tbk
8	PTPP	PP Persero Tbk
9	SMGR	Semen Indonesia (Persero) Tbk
10	SMRA	PT Summarecon Agung Tbk
11	TLKM	PT Telekomunikasi Indonesia (Persero) Tbk
12	UNVR	Unilever Indonesia Tbk
13	UNTR	United Tractor Tbk
14	WIKA	Wijaya Karya Tbk

LAMPIRAN 2

NO	Kode	Perusahaan Yang Terdaftar di (JII)	Tahun	Current Ratio (CR)	Return On Asset(ROA)	Return On Equity (ROE)	Total Asset Turn Over (TATO)	Debt To Equity Ratio (DER)	Asset Growth (AG)	Leverage	BETA Saham
1	AKRA	PT. AKR CORPORINDO TBK	2016	1,2709	0,0661	0,1297	0,9610	0,9606	0,0413	0,4900	-1,0689
			2017	1,6238	0,0775	0,1445	1,0871	0,8631	0,0627	0,4633	-0,3216
			2018	1,3976	0,0801	0,1608	1,1809	1,0088	0,1853	0,5022	0,4897
2	BSDE	PT BUMI SERPONG DAMAI TBK (BSDE)	2016	2,9358	0,0532	0,0837	0,1703	0,5724	0,0630	0,3640	-0,1632
			2017	2,3735	0,1124	0,1770	0,2252	0,5738	0,2000	0,3646	-0,1591
			2018	3,3619	0,0327	0,0562	0,1272	0,7203	0,1338	0,4187	0,0092
3	ICBP	INDOFOOD CBP SUKSES MAKMUR TBK (ICBP)	2016	2,4068	0,1256	0,1963	1,1925	0,5622	0,0882	0,3599	1,7795
			2017	2,4283	0,1121	0,1743	1,1261	0,5557	0,0940	0,3572	0,7778
			2018	1,9517	0,1356	0,2052	1,1177	0,5135	0,0869	0,3393	0,0778
4	INDF	INDOFOOD SUKSES MAKMUR TBK (INDF)	2016	1,5081	0,0641	0,1199	0,8123	0,8701	-0,1052	0,4653	3,4684
			2017	1,5027	0,0585	0,1100	0,7981	0,8808	0,0702	0,4683	1,1640
			2018	1,0663	0,0514	0,0994	0,7603	0,9340	0,0978	0,4829	-0,1720
5	KLBF	KALBE FARMA TBK (KLBF)	2016	4,1311	0,1544	0,1886	1,2724	0,2216	0,1117	0,1814	0,9642
			2017	4,5094	0,1476	0,1766	1,2146	0,1959	0,0913	0,1638	0,7208
			2018	4,6577	0,1376	0,1633	1,1614	0,1864	0,0921	0,1571	0,6314
6	LPPF	MATAHARI DEPARTEMENT STORE TBK (LPPF)	2016	1,1490	0,4157	0,0157	2,0369	0,0399	0,2493	0,0152	-0,9179
			2017	1,1390	0,3514	0,0140	1,8469	0,0371	0,1170	0,0159	-1,4074
			2018	1,1002	0,2179	0,0149	2,0342	0,0490	-0,0720	0,0177	-1,3933
7	PTBA	TAMBANG BATUBARA BUKIT ASAM TBK (PTBA)	2016	1,6558	0,1090	0,1918	0,7568	0,7604	0,0996	0,4320	11,5033
			2017	2,4634	0,2068	0,3295	0,8856	0,9333	0,1836	0,3724	4,2057
			2018	2,3785	0,2119	0,3148	0,8756	0,4858	0,0994	0,3269	-0,5457
8	PTPP	PP PERSERO TBK (PTPP)	2016	1,5331	0,0369	0,1067	0,5270	1,8930	0,6302	0,6543	0,2251
			2017	1,4448	0,0413	0,1210	0,5146	1,9335	0,3378	0,6591	-0,8844
			2018	1,4152	0,0373	0,1201	0,4780	2,2208	0,2577	0,6895	-1,3142
9	SMGR	SEMEN INDONESIA (Persero) TBK (SMGR)	2016	1,2725	0,1025	0,1483	0,5909	0,4465	0,1592	0,3087	-1,2739
			2017	1,5678	0,0417	0,0671	0,5680	0,6086	0,1071	0,3783	-0,2223
			2018	1,7214	0,0408	0,0653	0,4225	0,6024	0,0370	0,3759	0,2881
10	SMRA	PT SUMMARECON AGUNG TBK (SMRA)	2016	2,0626	0,0291	0,0741	0,2594	1,5485	0,1094	0,6076	-1,2856
			2017	1,4593	0,0246	0,0637	0,2604	1,5932	0,0410	0,6144	-1,3794
			2018	1,4532	0,0296	0,0762	0,2430	1,5715	0,0755	0,6111	-1,3193
11	TLKM	PT TELEKOMUNIKASI INDONESIA (Persero) TBK (TLKM)	2016	1,1997	0,1624	0,2764	0,6477	0,7018	0,0809	0,4124	1,8393
			2017	1,0482	0,1648	0,2916	0,6462	0,7701	0,1051	0,4351	1,0447
			2018	0,9353	0,1308	0,2300	0,6343	0,7578	0,0389	0,4311	0,6660
13	UNTR	UNITED TRACTORS TBK (UNTR)	2016	3,4861	0,0798	0,1198	0,7116	0,5014	0,0369	0,3339	1,6558
			2017	1,8044	0,0933	0,1614	0,7848	0,7305	0,2855	0,4221	2,7110
			2018	1,1407	0,0989	0,2015	0,7278	1,0382	0,4135	0,5094	3,4199
12	UNVR	UNILEVER INDONESIA TBK (UNVR)	2016	0,6056	0,3816	1,3585	2,3919	2,5597	0,0646	0,7191	0,1008
			2017	0,6337	0,3705	1,3540	2,1794	2,6546	0,1290	0,7264	3,0989
			2018	0,7477	0,4666	1,2021	2,1412	1,5762	0,0326	0,6118	5,6514
14	WIKA	WIJAYA KARYA TBK (WIKA)	2016	1,4756	0,0369	0,0918	0,5039	1,4880	0,5864	0,5981	-0,2269
			2017	1,3440	0,0297	0,0927	0,5730	2,1222	0,4691	0,6797	-1,1655
			2018	1,5417	0,0350	0,1204	0,5261	2,4405	-0,3180	0,7093	-1,7319

LAMPIRAN 3

NO	CR	ROA	ROE	TATO	DER	AG	Leverage	Beta Saham
1	12.709	0.0661	0.1297	0.961	0.9606	0.0413	0.49	-10.689
2	16.238	0.0775	0.1445	10.871	0.8631	0.0627	0.4633	-0.3216
3	13.976	0.0801	0.1608	11.809	10.088	0.1853	0.5022	0.4897
4	29.358	0.0532	0.0837	0.1703	0.5724	0.063	0.364	-0.1632
5	23.735	0.1124	0.177	0.2252	0.5738	0.2	0.3646	-0.1591
6	33.619	0.0327	0.0562	0.1272	0.7203	0.1338	0.4187	0.0092
7	24.068	0.1256	0.1963	11.925	0.5622	0.0882	0.3599	17.795
8	24.283	0.1121	0.1743	11.261	0.5557	0.094	0.3572	0.7778
9	19.517	0.1356	0.2052	11.177	0.5135	0.0869	0.3393	0.0778
10	15.081	0.0641	0.1199	0.8123	0.8701	-0.1052	0.4653	34.684
11	15.027	0.0585	0.11	0.7981	0.8808	0.0702	0.4683	11.640
12	10.663	0.0514	0.0994	0.7603	0.934	0.0978	0.4829	-0.172
13	41.311	0.1544	0.1886	12.724	0.2216	0.1117	0.1814	0.9642
14	45.094	0.1476	0.1766	12.146	0.1959	0.0913	0.1638	0.7208
15	46.577	0.1376	0.1633	11.614	0.1864	0.0921	0.1571	0.6314
16	11.490	0.4157	0.0157	20.369	0.0399	0.2493	0.0152	-0.9179
17	11.390	0.3514	0.014	18.469	0.0371	0.117	0.0159	-14.074
18	11.002	0.2179	0.0149	20.342	0.049	-0.072	0.0177	-13.933
19	16.558	0.109	0.1918	0.7568	0.7604	0.0996	0.432	115.033
20	24.634	0.2068	0.3295	0.8856	0.5933	0.1836	0.3724	42.057
21	23.785	0.2119	0.3148	0.8756	0.4858	0.0994	0.3269	-0.5457
22	15.331	0.0369	0.1067	0.527	18.930	0.6302	0.6543	0.2251
23	14.448	0.0413	0.121	0.5146	19.335	0.3378	0.6591	-0.8844
24	14.152	0.0373	0.1201	0.478	22.208	0.2577	0.6895	-13.142
25	12.725	0.1025	0.1483	0.5909	0.4465	0.1592	0.3087	-12.739
26	15.678	0.0417	0.0671	0.568	0.6086	0.1071	0.3783	-0.2223
27	17.214	0.0408	0.0653	0.4225	0.6024	0.037	0.3759	0.2881
28	20.626	0.0291	0.0741	0.2594	15.485	0.1094	0.6076	-12.856
29	14.593	0.0246	0.0637	0.2604	15.932	0.041	0.6144	-13.794
30	14.532	0.0296	0.0762	0.243	15.715	0.0755	0.6111	-13.193
31	11.997	0.1624	0.2764	0.6477	0.7018	0.0809	0.4124	18.393
32	10.482	0.1648	0.2916	0.6462	0.7701	0.1051	0.4351	10.447
33	0.9353	0.1308	0.23	0.6343	0.7578	0.0389	0.4311	0.666
34	0.6056	0.3816	13.585	23.919	25.597	0.0646	0.7191	0.1008
35	0.6337	0.3705	13.540	21.794	26.546	0.129	0.7264	30.989
36	0.7477	0.4666	12.021	21.412	15.762	0.0326	0.6118	56.514
37	34.861	0.0798	0.1198	0.7116	0.5014	0.0369	0.3339	16.558
38	18.044	0.0933	0.1614	0.7848	0.7305	0.2855	0.4221	27.110
39	11.407	0.0989	0.2015	0.7278	10.382	0.4135	0.5094	34.199
40	14.756	0.0369	0.0918	0.5039	14.880	0.5864	0.5981	-0.2269
41	13.440	0.0297	0.0927	0.573	21.222	0.4691	0.6797	-11.655
42	15.417	0.035	0.1204	0.5261	24.405	-0.318	0.7093	-17.319

LAMPIRAN 4
CURRENT RATIO

NO	Kode	Perusahaan Yang Terdaftar di (JII)	Tahun			Curent Ratio(CR)		
			2016	2017	2018	2016	2017	2018
1	AKRA	PT. AKR CORPORINDO TBK	Rp 7.391.379.002	Rp 8.816.349.100	Rp 11.268.597.800	1,271	1,624	1,398
			Rp 5.815.707.526	Rp 5.429.491.457	Rp 8.062.727.824			
2	BSDE	PT BUMI SERPONG DAMAI TBK (BSDE)	Rp 16.341.455.817.712	Rp 17.964.523.956.819	Rp 20.948.678.473.652	2,936	2,373	3,362
			Rp 5.566.196.840.616	Rp 7.568.816.957.723	Rp 6.231.233.383.026			
3	ICBP	INDOFOOD CBP SUKSES MAKMUR TBK (ICBP)	Rp 15.571.362	Rp 16.579.331	Rp 14.121.568	2,407	2,428	1,952
			Rp 6.469.785	Rp 6.827.588	Rp 7.235.398			
4	INDF	INDOFOOD SUKSES MAKMUR TBK (INDF)	Rp 28.985.443	Rp 32.515.399	Rp 33.272.618	1,508	1,503	1,066
			Rp 19.219.441	Rp 21.637.763	Rp 31.204.102			
5	KLBF	KALBE FARMA TBK (KLBF)	Rp 9.572.529.767.897	Rp 10.043.950.500.578	Rp 10.648.288.386.726	4,131	4,509	4,658
			Rp 2.317.161.787.100	Rp 2.227.336.011.715	Rp 2.286.167.471.594			
6	LPPF	MATAHARI DEPARTEMENT STORE TBK (LPPF)	Rp 2.974.052	Rp 2.973.749	Rp 3.014.408	1,149	1,139	1,100
			Rp 2.588.354	Rp 2.610.824	Rp 2.739.811			
7	PTBA	TAMBANG BATUBARA BUKIT ASAM TBK (PTBA)	Rp 8.349.927	Rp 11.117.745	Rp 11.739.344	1,656	2,463	2,378
			Rp 5.042.747	Rp 4.513.226	Rp 4.935.696			
8	PTPP	PP PERSERO TBK (PTPP)	Rp 24.344.024.640.376	Rp 29.907.849.095.888	Rp 37.534.483.162.953	1,533	1,445	1,415
			Rp 15.878.599.066.552	Rp 20.699.814.835.735	Rp 26.522.885.215.828			
9	SMGR	SEMEN INDONESIA (Persero) TBK (SMGR)	Rp 10.373.158.827	Rp 13.801.818.533	Rp 15.185.189.307	1,273	1,568	1,721
			Rp 8.151.673.428	Rp 8.803.577.054	Rp 8.821.640.840			
10	SMRA	PT SUMMARECON AGUNG TBK (SMRA)	Rp 8.698.817.086	Rp 9.158.268.565	Rp 10.507.809.126	2,063	1,459	1,453
			Rp 4.217.371.528	Rp 6.275.827.667	Rp 7.230.613.430			
11	TLKM	PT TELEKOMUNIKASI INDONESIA (Persero) TBK (TLKM)	Rp 47.701	Rp 47.561	Rp 43.268	1,200	1,048	0,935
			Rp 39.762	Rp 45.376	Rp 46.261			
12	UNVR	UNILEVER INDONESIA TBK (UNVR)	Rp 6.588.109	Rp 7.941.635	Rp 8.325.029	0,606	0,634	0,748
			Rp 10.878.074	Rp 12.532.304	Rp 11.134.786			
13	UNTR	UNITED TRACTORS TBK (UNTR)	Rp 63.991.229	Rp 51.202.200	Rp 55.651.808	3,486	1,804	1,141
			Rp 18.355.948	Rp 28.376.562	Rp 48.785.716			
14	WIKA	WIJAYA KARYA TBK (WIKA)	Rp 21.552.497.929	Rp 34.910.108.265	Rp 43.555.495.865	1,476	1,344	1,542
			Rp 14.606.162.083	Rp 25.975.617.297	Rp 28.251.951.385			

LAMPIRAN 5
RETURN ON ASSET

NO	Kode	Perusahaan Yang Terdaftar di (JII)	Tahun			RETURN ON ASSET(ROA)		
			2016	2017	2018	2016	2017	2018
1	AKRA	PT. AKR CORPORINDO TBK	Rp 1.046.852.086	Rp 1.304.600.520	Rp 1.596.652.821	0,066	0,078	0,080
			Rp 15.830.740.710	Rp 16.823.208.531	Rp 19.940.850.599			
2	BSDE	PT BUMI SERPONG DAMAI TBK (BSDE)	Rp 2.037.537.680.130	Rp 5.166.720.070.985	Rp 1.701.817.694.927	0,053	0,112	0,033
			Rp 38.292.205.983.731	Rp 45.951.188.475.157	Rp 52.101.492.204.552			
3	ICBP	INDOFOOD CBP SUKSES MAKMUR TBK (ICBP)	Rp 3.631.301	Rp 3.543.173	Rp 4.658.781	0,126	0,112	0,136
			Rp 28.901.948	Rp 31.619.514	Rp 34.367.153			
4	INDF	INDOFOOD SUKSES MAKMUR TBK (INDF)	Rp 5.266.906	Rp 5.145.063	Rp 4.961.851	0,064	0,059	0,051
			Rp 82.174.515	Rp 87.939.488	Rp 96.537.796			
5	KLBF	KALBE FARMA TBK (KLBF)	Rp 2.350.884.933.551	Rp 2.453.251.410.604	Rp 2.497.261.964.757	0,154	0,148	0,138
			Rp 15.226.009.210.657	Rp 16.616.239.416.335	Rp 18.146.206.145.369			
6	LPPF	MATAHARI DEPARTEMENT STORE TBK (LPPF)	Rp 2.019.705	Rp 1.907.077	Rp 1.097.332	0,416	0,351	0,218
			Rp 4.858.878	Rp 5.427.426	Rp 5.036.396			
7	PTBA	TAMBANG BATUBARA BUKIT ASAM TBK (PTBA)	Rp 2.024.405	Rp 4.547.232	Rp 5.121.112	0,109	0,207	0,212
			Rp 18.576.774	Rp 21.987.482	Rp 24.172.933			
8	PTPP	PP PERSERO TBK (PTPP)	Rp 1.151.431.890.873	Rp 1.723.852.894.286	Rp 1.958.993.059.360	0,037	0,041	0,037
			Rp 31.232.766.567.390	Rp 41.782.780.915.111	Rp 52.549.150.902.972			
9	SMGR	SEMEN INDONESIA (Persero) TBK (SMGR)	Rp 4.535.036.823	Rp 2.043.025.914	Rp 2.069.320.175	0,103	0,042	0,041
			Rp 44.226.895.982	Rp 48.963.502.966	Rp 50.775.763.549			
10	SMRA	PT SUMMARECON AGUNG TBK (SMRA)	Rp 605.050.858	Rp 532.437.613	Rp 690.623.630	0,029	0,025	0,030
			Rp 20.810.319.657	Rp 21.662.711.991	Rp 23.299.242.068			
11	TLKM	PT TELEKOMUNIKASI INDONESIA (Persero) TBK (TLKM)	Rp 29.172	Rp 32.701	Rp 26.979	0,162	0,165	0,131
			Rp 179.611	Rp 198.484	Rp 206.196			
12	UNVR	UNILEVER INDONESIA TBK (UNVR)	Rp 6.390.672	Rp 7.004.562	Rp 9.109.445	0,382	0,370	0,467
			Rp 16.745.695	Rp 18.906.413	Rp 19.522.970			
13	UNTR	UNITED TRACTORS TBK (UNTR)	Rp 5.104.477	Rp 7.673.322	Rp 11.498.409	0,080	0,093	0,099
			Rp 63.991.229	Rp 82.262.093	Rp 116.281.017			
14	WIKA	WIJAYA KARYA TBK (WIKA)	Rp 1.147.144.922	Rp 1.356.115.489	Rp 2.073.299.864	0,037	0,030	0,035
			Rp 31.096.539.490	Rp 45.683.774.302	Rp 59.230.001.239			

LAMPIRAN 6
RETURN ON EQUITY

NO	Kode	Perusahaan Yang Terdaftar di (JII)	Tahun			RETURN ON EQUITY(ROE)		
			2016	2017	2018	2016	2017	2018
1	AKRA	PT. AKR CORPORINDO TBK	Rp 1.046.852.086	Rp 1.304.600.520	Rp 1.596.652.821	0,130	0,144	0,161
			Rp 8.074.320.321	Rp 9.029.649.347	Rp 9.926.831.339			
2	BSDE	PT BUMI SERPONG DAMAI TBK (BSDE)	Rp 2.037.537.680.130	Rp 5.166.720.070.985	Rp 1.701.817.694.927	0,084	0,177	0,056
			Rp 24.352.907.009.392	Rp 29.196.851.089.224	Rp 30.286.897.950.250			
3	ICBP	INDOFOOD CBP SUKSES MAKMUR TBK (ICBP)	Rp 3.631.301	Rp 3.543.173	Rp 4.658.781	0,196	0,174	0,205
			Rp 18.500.823	Rp 20.324.330	Rp 22.707.150			
4	INDF	INDOFOOD SUKSES MAKMUR TBK (INDF)	Rp 5.266.906	Rp 5.145.063	Rp 4.961.851	0,120	0,110	0,099
			Rp 43.941.423	Rp 46.756.724	Rp 49.916.800			
5	KLBF	KALBE FARMA TBK (KLBF)	Rp 2.350.884.933.551	Rp 2.453.251.410.604	Rp 2.497.261.964.757	0,189	0,177	0,163
			Rp 12.463.847.141.085	Rp 13.894.031.782.689	Rp 15.294.594.796.354			
6	LPPF	MATAHARI DEPARTEMENT STORE TBK (LPPF)	Rp 29.172	Rp 32.701	Rp 26.979	0,016	0,014	0,015
			Rp 1.855.243	Rp 2.327.985	Rp 1.815.828			
7	PTBA	TAMBANG BATUBARA BUKIT ASAM TBK (PTBA)	Rp 2.024.405	Rp 4.547.232	Rp 5.121.112	0,192	0,330	0,315
			Rp 10.552.405	Rp 13.799.985	Rp 16.269.696			
8	PTPP	PP PERSERO TBK (PTPP)	Rp 1.151.431.890.873	Rp 1.723.852.894.286	Rp 1.958.993.059.360	0,107	0,121	0,120
			Rp 10.796.157.507.411	Rp 14.243.110.484.597	Rp 16.315.611.975.419			
9	SMGR	SEMEN INDONESIA (Persero) TBK (SMGR)	Rp 4.535.036.823	Rp 2.043.025.914	Rp 2.069.320.175	0,148	0,067	0,065
			Rp 30.574.391.457	Rp 30.439.052.302	Rp 31.687.852.489			
10	SMRA	PT SUMMARECON AGUNG TBK (SMRA)	Rp 605.050.858	Rp 532.437.613	Rp 690.623.630	0,074	0,064	0,076
			Rp 8.165.555.485	Rp 8.353.742.063	Rp 9.060.704.565			
11	TLKM	PT TELEKOMUNIKASI INDONESIA (Persero) TBK (TLKM)	Rp 29.172	Rp 33	Rp 26.979	0,276	0,292	0,230
			Rp 105.544	Rp 112	Rp 117.303			
12	UNVR	UNILEVER INDONESIA TBK (UNVR)	Rp 6.390.672	Rp 7.004.562	Rp 9.109.445	1,358	1,354	1,202
			Rp 4.704.258	Rp 5.173.388	Rp 7.578.133			
13	UNTR	UNITED TRACTORS TBK (UNTR)	Rp 5.104.477	Rp 7.673.322	Rp 11.498.409	0,120	0,161	0,202
			Rp 42.621.943	Rp 47.537.925	Rp 57.050.679			
14	WIKA	WIJAYA KARYA TBK (WIKA)	Rp 1.147.144.922	Rp 1.356.115.489	Rp 2.073.299.864	0,092	0,093	0,120
			Rp 12.498.715.304	Rp 14.631.824.613	Rp 17.215.314.565			

LAMPIRAN 7
TOTAL ASSET TURN OVER

NO	Kode	Perusahaan Yang Terdaftar di (JII)	Tahun			TOTAL ASSET TURN OVER (TATO)		
			2016	2017	2018	2016	2017	2018
1	AKRA	PT. AKR CORPORINDO TBK	Rp 15.212.590.884	Rp 18.287.935.534	Rp 23.548.144.117	0,961	1,087	1,181
			Rp 15.830.740.710	Rp 16.823.208.531	Rp 19.940.850.599			
2	BSDE	PT BUMI SERPONG DAMAI TBK (BSDE)	Rp 6.521.770.279.079	Rp 10.347.343.192.163	Rp 6.628.782.185.008	0,170	0,225	0,127
			Rp 38.292.205.983.731	Rp 45.951.188.475.157	Rp 52.101.492.204.552			
3	ICBP	INDOFOOD CBP SUKSES MAKMUR TBK (ICBP)	Rp 34.466.069	Rp 35.606.593	Rp 38.413.407	1,193	1,126	1,118
			Rp 28.901.948	Rp 31.619.514	Rp 34.367.153			
4	INDF	INDOFOOD SUKSES MAKMUR TBK (INDF)	Rp 66.750.317	Rp 70.186.618	Rp 73.394.728	0,812	0,798	0,760
			Rp 82.174.515	Rp 87.939.488	Rp 96.537.796			
5	KLBF	KALBE FARMA TBK (KLBF)	Rp 19.374.230.957.505	Rp 20.182.120.166.616	Rp 21.074.306.186.027	1,272	1,215	1,161
			Rp 15.226.009.210.657	Rp 16.616.239.416.335	Rp 18.146.206.145.369			
6	LPPF	MATAHARI DEPARTEMENT STORE TBK (LPPF)	Rp 9.897.046	Rp 10.023.961	Rp 10.245.173	2,037	1,847	2,034
			Rp 4.858.878	Rp 5.427.426	Rp 5.036.396			
7	PTBA	TAMBANG BATUBARA BUKIT ASAM TBK (PTBA)	Rp 14.058.869	Rp 19.471.030	Rp 21.166.993	0,757	0,886	0,876
			Rp 18.576.774	Rp 21.987.482	Rp 24.172.933			
8	PTPP	PP PERSERO TBK (PTPP)	Rp 16.458.884.219.698	Rp 21.502.259.604.154	Rp 25.119.560.112.231	0,527	0,515	0,478
			Rp 31.232.766.567.390	Rp 41.782.780.915.111	Rp 52.549.150.902.972			
9	SMGR	SEMEN INDONESIA (Persero) TBK (SMGR)	Rp 26.134.306.138	Rp 27.813.664.176	Rp 21.455.291.368	0,591	0,568	0,423
			Rp 44.226.895.982	Rp 48.963.502.966	Rp 50.775.763.549			
10	SMRA	PT SUMMARECON AGUNG TBK (SMRA)	Rp 5.397.948.907	Rp 5.640.751.809	Rp 5.661.360.114	0,259	0,260	0,243
			Rp 20.810.319.657	Rp 21.662.711.991	Rp 23.299.242.068			
11	TLKM	PT TELEKOMUNIKASI INDONESIA (Persero) TBK (TLKM)	Rp 116.333	Rp 128.256	Rp 130.784	0,648	0,646	0,634
			Rp 179.611	Rp 198.484	Rp 206.196			
12	UNVR	UNILEVER INDONESIA TBK (UNVR)	Rp 40.053.732	Rp 41.204.510	Rp 41.802.073	2,392	2,179	2,141
			Rp 16.745.695	Rp 18.906.413	Rp 19.522.970			
13	UNTR	UNITED TRACTORS TBK (UNTR)	Rp 45.539.238	Rp 64.559.204	Rp 84.624.733	0,712	0,785	0,728
			Rp 63.991.229	Rp 82.262.093	Rp 116.281.017			
14	WIKA	WIJAYA KARYA TBK (WIKA)	Rp 15.668.832.513	Rp 26.176.403.026	Rp 31.158.193.498	0,504	0,573	0,526
			Rp 31.096.539.490	Rp 45.683.774.302	Rp 59.230.001.239			

LAMPIRAN 8
DEBT TO EQUITY RATIO

NO	Kode	Perusahaan Yang Terdaftar di (JII)	Tahun			DEBT TO EQUITY RATIO (DER)		
			2016	2017	2018	2016	2017	2018
1	AKRA	PT. AKR CORPORINDO TBK	Rp 7.756.420.389	Rp 7.793.559.184	Rp 10.014.019.260	0,961	0,863	1,009
			Rp 8.074.320.321	Rp 9.029.649.347	Rp 9.926.831.339			
2	BSDE	PT BUMI SERPONG DAMAI TBK (BSDE)	Rp 13.939.298.974.339	Rp 16.754.337.385.933	Rp 21.814.594.254.302	0,572	0,574	0,720
			Rp 24.352.907.009.392	Rp 29.196.851.089.224	Rp 30.286.897.950.250			
3	ICBP	INDOFOOD CBP SUKSES MAKMUR TBK (ICBP)	Rp 10.401.125	Rp 11.295.184	Rp 11.660.003	0,562	0,556	0,513
			Rp 18.500.823	Rp 20.324.330	Rp 22.707.150			
4	INDF	INDOFOOD SUKSES MAKMUR TBK (INDF)	Rp 38.233.092	Rp 41.182.764	Rp 46.620.996	0,870	0,881	0,934
			Rp 43.941.423	Rp 46.756.724	Rp 49.916.800			
5	KLBF	KALBE FARMA TBK (KLBF)	Rp 2.762.162.069.572	Rp 2.722.207.633.646	Rp 2.851.611.349.015	0,222	0,196	0,186
			Rp 12.463.847.141.085	Rp 13.894.031.782.689	Rp 15.294.594.796.354			
6	LPPF	MATAHARI DEPARTEMENT STORE TBK (LPPF)	Rp 74.067	Rp 86.354	Rp 88.893	0,040	0,037	0,049
			Rp 1.855.243	Rp 2.327.985	Rp 1.815.828			
7	PTBA	TAMBANG BATUBARA BUKIT ASAM TBK (PTBA)	Rp 8.024.369	Rp 8.187.497	Rp 7.903.237	0,760	0,593	0,486
			Rp 10.552.405	Rp 13.799.985	Rp 16.269.696			
8	PTPP	PP PERSERO TBK (PTPP)	Rp 20.436.609.059.979	Rp 27.539.670.430.514	Rp 36.233.538.927.553	1,893	1,934	2,221
			Rp 10.796.157.507.411	Rp 14.243.110.484.597	Rp 16.315.611.975.419			
9	SMGR	SEMEN INDONESIA (Persero) TBK (SMGR)	Rp 13.652.504.525	Rp 18.524.450.664	Rp 19.087.911.060	0,447	0,609	0,602
			Rp 30.574.391.457	Rp 30.439.052.302	Rp 31.687.852.489			
10	SMRA	PT SUMMARECON AGUNG TBK (SMRA)	Rp 12.644.764.172	Rp 13.308.969.928	Rp 14.238.537.503	1,549	1,593	1,571
			Rp 8.165.555.485	Rp 8.353.742.063	Rp 9.060.704.565			
11	TLKM	PT TELEKOMUNIKASI INDONESIA (Persero) TBK (TLKM)	Rp 74.067	Rp 86.354	Rp 88.893	0,702	0,770	0,758
			Rp 105.544	Rp 112.130	Rp 117.303			
12	UNVR	UNILEVER INDONESIA TBK (UNVR)	Rp 12.041.437	Rp 13.733.025	Rp 11.944.837	2,560	2,655	1,576
			Rp 4.704.258	Rp 5.173.388	Rp 7.578.133			
13	UNTR	UNITED TRACTORS TBK (UNTR)	Rp 21.369.286	Rp 34.724.168	Rp 59.230.338	0,501	0,730	1,038
			Rp 42.621.943	Rp 47.537.925	Rp 57.050.679			
14	WIKA	WIJAYA KARYA TBK (WIKA)	Rp 18.597.824.186	Rp 31.051.949.689	Rp 42.014.686.674	1,488	2,122	2,441
			Rp 12.498.715.304	Rp 14.631.824.613	Rp 17.215.314.565			

LAMPIRAN 9
ASSET GROWTH

NO	Kode	Perusahaan Yang Terdaftar di (JII)	Tahun			ASSET GROWTH (AG)		
			2016	2017	2018	2016	2017	2018
1	AKRA	PT. AKR CORPORINDO TBK	Rp 15.830.740.710	Rp 16.823.208.531	Rp 19.940.850.599	0,041	0,063	0,185
			Rp 15.203.129.563	Rp 15.830.740.710	Rp 16.823.208.531			
2	BSDE	PT BUMI SERPONG DAMAI TBK (BSDE)	Rp 38.292.205.983.731	Rp 45.951.188.475.157	Rp 52.101.492.204.552	0,063	0,200	0,134
			Rp 36.022.148.489.646	Rp 38.292.205.983.731	Rp 45.951.188.475.157			
3	ICBP	INDOFOOD CBP SUKSES MAKMUR TBK (ICBP)	Rp 28.901.948	Rp 31.619.514	Rp 34.367.153	0,088	0,094	0,087
			Rp 26.560.624	Rp 28.901.948	Rp 31.619.514			
4	INDF	INDOFOOD SUKSES MAKMUR TBK (INDF)	Rp 82.174.515	Rp 87.939.488	Rp 96.537.796	-0,105	0,070	0,098
			Rp 91.831.526	Rp 82.174.515	Rp 87.939.488			
5	KLBF	KALBE FARMA TBK (KLBF)	Rp 15.226.009.210.657	Rp 16.616.239.416.335	Rp 18.146.206.145.369	0,112	0,091	0,092
			Rp 13.696.417.381.439	Rp 15.226.009.210.657	Rp 16.616.239.416.335			
6	LPPF	MATAHARI DEPARTEMENT STORE TBK (LPPF)	Rp 4.858.878	Rp 5.427.426	Rp 5.036.396	0,249	0,117	-0,072
			Rp 3.889.291	Rp 4.858.878	Rp 5.427.426			
7	PTBA	TAMBANG BATUBARA BUKIT ASAM TBK (PTBA)	Rp 18.576.774	Rp 21.987.482	Rp 24.172.933	0,100	0,184	0,099
			Rp 16.894.043	Rp 18.576.774	Rp 21.987.482			
8	PTPP	PP PERSERO TBK (PTPP)	Rp 31.232.766.567.390	Rp 41.782.780.915.111	Rp 52.549.150.902.972	0,630	0,338	0,258
			Rp 19.158.984.502.925	Rp 31.232.766.567.390	Rp 41.782.780.915.111			
9	SMGR	SEMEN INDONESIA (Persero) TBK (SMGR)	Rp 44.226.895.982	Rp 48.963.502.966	Rp 50.775.763.549	0,159	0,107	0,037
			Rp 38.153.118.932	Rp 44.226.895.982	Rp 48.963.502.966			
10	SMRA	PT SUMMARECON AGUNG TBK (SMRA)	Rp 20.810.319.657	Rp 21.662.711.991	Rp 23.299.242.068	0,109	0,041	0,076
			Rp 18.758.262.022	Rp 20.810.319.657	Rp 21.662.711.991			
11	TLKM	PT TELEKOMUNIKASI INDONESIA (Persero) TBK (TLKM)	Rp 179.611	Rp 198.484	Rp 206.196	0,081	0,105	0,039
			Rp 166.173	Rp 179.611	Rp 198.484			
12	UNVR	UNILEVER INDONESIA TBK (UNVR)	Rp 16.745.695	Rp 18.906.413	Rp 19.522.970	0,065	0,129	0,033
			Rp 15.729.945	Rp 16.745.695	Rp 18.906.413			
13	UNTR	UNITED TRACTORS TBK (UNTR)	Rp 63.991.229	Rp 82.262.093	Rp 116.281.017	0,037	0,286	0,414
			Rp 61.715.399	Rp 63.991.229	Rp 82.262.093			
14	WIKA	WIJAYA KARYA TBK (WIKA)	Rp 31.096.539.490	Rp 45.683.774.302	Rp 31.158.193.498	0,586	0,469	-0,318
			Rp 19.602.406.034	Rp 31.096.539.490	Rp 45.683.774.302			

LAMPIRAN 10
LEVERAGE

NO	Kode	Perusahaan Yang Terdaftar di (JII)	Tahun			LEVERAGE		
			2016	2017	2018	2016	2017	2018
1	AKRA	PT. AKR CORPORINDO TBK	Rp 7.756.420.389	Rp 7.793.559.184	Rp 10.014.019.260	0,490	0,463	0,502
			Rp 15.830.740.710	Rp 16.823.208.531	Rp 19.940.850.599			
2	BSDE	PT BUMI SERPONG DAMAI TBK (BSDE)	Rp 13.939.298.974.339	Rp 16.754.337.385.933	Rp 21.814.594.254.302	0,364	0,365	0,419
			Rp 38.292.205.983.731	Rp 45.951.188.475.157	Rp 52.101.492.204.552			
3	ICBP	INDOFOOD CBP SUKSES MAKMUR TBK (ICBP)	Rp 10.401.125	Rp 11.295.184	Rp 11.660.003	0,360	0,357	0,339
			Rp 28.901.948	Rp 31.619.514	Rp 34.367.153			
4	INDF	INDOFOOD SUKSES MAKMUR TBK (INDF)	Rp 38.233.092	Rp 41.182.764	Rp 46.620.996	0,465	0,468	0,483
			Rp 82.174.515	Rp 87.939.488	Rp 96.537.796			
5	KLBF	KALBE FARMA TBK (KLBF)	Rp 2.762.162.069.572	Rp 2.722.207.633.646	Rp 2.851.611.349.015	0,181	0,164	0,157
			Rp 15.226.009.210.657	Rp 16.616.239.416.335	Rp 18.146.206.145.369			
6	LPPF	MATAHARI DEPARTEMENT STORE TBK (LPPF)	Rp 74.067	Rp 86.354	Rp 88.893	0,015	0,016	0,018
			Rp 4.858.878	Rp 5.427.426	Rp 5.036.396			
7	PTBA	TAMBANG BATUBARA BUKIT ASAM TBK (PTBA)	Rp 8.024.369	Rp 8.187.497	Rp 7.903.237	0,432	0,372	0,327
			Rp 18.576.774	Rp 21.987.482	Rp 24.172.933			
8	PTPP	PP PERSERO TBK (PTPP)	Rp 20.436.609.059.979	Rp 27.539.670.430.514	Rp 36.233.538.927.553	0,654	0,659	0,690
			Rp 31.232.766.567.390	Rp 41.782.780.915.111	Rp 52.549.150.902.972			
9	SMGR	SEMEN INDONESIA (Persero) TBK (SMGR)	Rp 13.652.504.525	Rp 18.524.450.664	Rp 19.087.911.060	0,309	0,378	0,376
			Rp 44.226.895.982	Rp 48.963.502.966	Rp 50.775.763.549			
10	SMRA	PT SUMMARECON AGUNG TBK (SMRA)	Rp 12.644.764.172	Rp 13.308.969.928	Rp 14.238.537.503	0,608	0,614	0,611
			Rp 20.810.319.657	Rp 21.662.711.991	Rp 23.299.242.068			
11	TLKM	PT TELEKOMUNIKASI INDONESIA (Persero) TBK (TLKM)	Rp 74.067	Rp 86.354	Rp 88.893	0,412	0,435	0,431
			Rp 179.611	Rp 198.484	Rp 206.196			
12	UNVR	UNILEVER INDONESIA TBK (UNVR)	Rp 12.041.437	Rp 13.733.025	Rp 11.944.837	0,719	0,726	0,612
			Rp 16.745.695	Rp 18.906.413	Rp 19.522.970			
13	UNTR	UNITED TRACTORS TBK (UNTR)	Rp 21.369.286	Rp 34.724.168	Rp 59.230.338	0,334	0,422	0,509
			Rp 63.991.229	Rp 82.262.093	Rp 116.281.017			
14	WIKA	WIJAYA KARYA TBK (WIKA)	Rp 18.597.824.186	Rp 31.051.949.689	Rp 42.014.686.674	0,598	0,680	0,709
			Rp 31.096.539.490	Rp 45.683.774.302	Rp 59.230.001.239			

LAMPIRAN 11
BETA SAHAM

PERIODE	Harga Saham													
	AKRA	BSDE	ICBP	INDF	KLBF	LPPF	PTBA	PTPP	SMGR	SMRA	TLKM	UNVR	UNTR	WKA
2015	7.175	1.800	6.738	5175	1.320	17.600	905	3.683	11.400	1.650	3.105	7.400	16.950	2.445
2016	6.000	1.755	8.575	7925	1.515	15.125	2.500	3.810	9.175	1.325	3.980	7.760	21.250	2.360
2017	6.350	1.700	8.900	7625	1.690	10.000	2.460	2.640	9.900	945	4.440	11.180	35.400	1.550
2018	4290	1.255	10.450	7450	1.520	5.600	4.300	1.805	11.500	805	3.750	9.080	27.350	1.655

	Return Saham													
	AKRA	BSDE	ICBP	INDF	KLBF	LPPF	PTBA	PTPP	SMGR	SMRA	TLKM	UNVR	UNTR	WKA
	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	-0,164	-0,025	0,273	0,531	0,148	-0,141	1,762	0,034	-0,195	-0,197	0,282	0,049	0,254	-0,035
	0,058	-0,031	0,038	-0,038	0,116	-0,339	-0,016	-0,307	0,079	-0,287	0,116	0,441	0,666	-0,343
	-0,324	-0,262	0,174	-0,023	-0,101	-0,440	0,748	-0,316	0,162	-0,148	-0,155	-0,188	-0,227	0,068
Rata-Rata	-0,430	-0,318	0,485	0,471	0,163	-0,919	2,494	-0,589	0,045	-0,632	0,242	0,302	0,692	-0,310

PERIODE	IHSG	Return Pasar
2015	4.593,01	0
2016	5.296,71	0,153
2017	6.355,65	0,200
2018	6.194,50	-0,025
Rata-Rata \overline{RM}		0,328

AKRA				
2016				
No	RA	R _M	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2015	0	0	-0,025090315	0,023473634
2016	-0,164	0,153	0,000	0,000
Rata-Rata	-0,164	0,153	-0,025	0,023
-1,068872248				
2017				
No	RA	R _M	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2016	-0,164	0,153	0,011662239	0,039969647
2017	0,058	0,200	-0,025090315	0,001786784
Rata-Rata	-0,105	0,353	-0,013428076	0,041756432
-0,321581025				
2018				
No	RA	R _M	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2017	0,058	0,200	0,008225529	0,000642896
2018	-0,324	-0,025	0,011662239	0,039969647
Rata-Rata	-0,266	0,175	0,019887768	0,040612543
0,48969522				

BSDE				
2016				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2015	0,000	0	-0,003830277	0,02347363
2016	-0,025	0,153	0	0
Rata-Rata	-0,025	0,15321108	-0,003830277	0,02347363
-0,163173582				
2017				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2016	-0,025	0,153	-0,006265428	0,03996965
2017	-0,031	0,200	-0,003830277	0,02347363
Rata-Rata	-0,056	0,353	-0,010095705	0,06344328
-0,159129612				
2018				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2017	-0,031	0,200	0,006637147	0,0006429
2018	-0,262	-0,025	-0,006265428	0,03996965
Rata-Rata	-0,293	0,175	0,000371719	0,04061254
0,009152815				

ICBP				
2016				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2015	0	0	0,041770369	0,0234736
2016	0,273	0,153	0	0
Rata-Rata	0,272633	0,153211	0,041770369	0,0234736
1,779459015				
2017				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2016	0,273	0,153	0,007577298	0,0399696
2017	0,038	0,200	0,041770369	0,0234736
Rata-Rata	0,311	0,353	0,049347667	0,0634433
0,777823381				
2018				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2017	0,038	0,200	-0,004415827	0,0006429
2018	0,174	-0,025	0,007577298	0,0399696
Rata-Rata	0,212	0,175	0,003161472	0,0406125
0,077844709				

INDF				
2016				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2015	0	0	0,081416513	0,0234736
2016	0,531	0,153	0	0
Rata-Rata	0,531401	0,153211	0,081416513	0,0234736
3,468423976				
2017				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2016	0,531	0,153	-0,007568105	0,0399696
2017	-0,038	0,200	0,081416513	0,0234736
Rata-Rata	0,494	0,353	0,073848408	0,0634433
1,164006771				
2018				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2017	-0,038	0,200	0,000581927	0,0006429
2018	-0,023	-0,025	-0,007568105	0,0399696
Rata-Rata	-0,061	0,175	-0,006986178	0,0406125
-0,172020201				

KLBF				
2016				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2015	0	0,000	0,022633454	0,0234736
2016	0,148	0,153	0	0
Rata-Rata	0,147727	0,153	0,022633454	0,0234736
0,964207533				
2017				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2016	0,148	0,153	0,023093543	0,0399696
2017	0,116	0,200	0,022633454	0,0234736
Rata-Rata	0,263	0,353	0,045726998	0,0634433
0,720753987				
2018				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2017	0,116	0,200	0,002550542	0,0006429
2018	-0,101	-0,025	0,023093543	0,0399696
Rata-Rata	0,015	0,175	0,025644086	0,0406125
0,63143265				

LPPF				
2016				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2015	0	0	-0,021545307	0,023473634
2016	-0,141	0,153	0	0
Rata-Rata	-0,14063	0,153211075	-0,021545307	0,023473634
-0,917851402				
2017				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2016	-0,141	0,153	-0,067742878	0,039969647
2017	-0,339	0,200	-0,021545307	0,023473634
Rata-Rata	-0,479	0,353	-0,089288186	0,063443281
-1,407370244				
2018				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2017	-0,339	0,200	0,011156373	0,000642896
2018	-0,440	-0,025	-0,067742878	0,039969647
Rata-Rata	-0,779	0,175	-0,056586505	0,040612543
-1,39332583				

PTBA				
2016				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2015	0	0	0,270023939	0,02347363
2016	1,762	0,153	0	0
Rata-Rata	1,76243094	0,15321108	0,270023939	0,02347363
11,50328681				
2017				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2016	1,762	0,153	-0,003198786	0,03996965
2017	-0,016	0,200	0,270023939	0,02347363
Rata-Rata	1,746	0,353	0,266825153	0,06344328
4,205727539				
2018				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2017	-0,016	0,200	-0,018965009	0,0006429
2018	0,748	-0,025	-0,003198786	0,03996965
Rata-Rata	0,732	0,175	-0,022163795	0,04061254
-0,545737668				

PTPP				
2016				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2015	0	0	0,005283141	0,0234736
2016	0,034	0,153	0	0
Rata-Rata	0,034483	0,153211	0,005283141	0,0234736
0,22506701				
2017				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2016	0,034483	0,153	-0,061394016	0,0399696
2017	-0,307	0,200	0,005283141	0,0234736
Rata-Rata	-0,2726	0,353	-0,056110876	0,0634433
-0,884425819				
2018				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2017	-0,307	0,200	0,008019603	0,0006429
2018	-0,316	-0,025	-0,061394016	0,0399696
Rata-Rata	-0,623	0,175	-0,053374413	0,0406125
-1,314234683				

SMGR				
2016				
No	RA	RM	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2015	0	0	-0,029903039	0,0234736
2016	-0,195	0,153	0	0
Rata-Rata	-0,19518	0,153211	-0,029903039	0,0234736
-1,273899021				
2017				
No	RA	RM	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2016	-0,195	0,153	0,015797817	0,0399696
2017	0,079	0,200	-0,029903039	0,0234736
Rata-Rata	-0,116	0,353	-0,014105221	0,0634433
-0,222328056				
2018				
No	RA	RM	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2017	0,079	0,200	-0,004097841	0,0006429
2018	0,162	-0,025	0,015797817	0,0399696
Rata-Rata	0,241	0,175	0,011699976	0,0406125
0,288087752				

SMRA				
2016				
No	RA	RM	$(RA-\bar{RA}) \cdot (RM-\bar{RM})$	$(RM-\bar{RM})^2$
2015	0	0	-0,030177939	0,0234736
2016	-0,197	0,153	0	0
Rata-Rata	-0,19697	0,153211	-0,030177939	0,0234736
-1,285610044				
2017				
No	RA	RM	$(RA-\bar{RA}) \cdot (RM-\bar{RM})$	$(RM-\bar{RM})^2$
2016	-0,197	0,153	-0,057336724	0,0399696
2017	-0,287	0,200	-0,030177939	0,0234736
Rata-Rata	-0,484	0,353	-0,087514663	0,0634433
-1,379415787				
2018				
No	RA	RM	$(RA-\bar{RA}) \cdot (RM-\bar{RM})$	$(RM-\bar{RM})^2$
2017	-0,287	0,200	0,003756354	0,0006429
2018	-0,148	-0,025	-0,057336724	0,0399696
Rata-Rata	-0,435	0,175	-0,05358037	0,0406125
-1,319305944				

TLKM				
2016				
No	RA	RM	$(\overline{RA-RA}) \cdot (\overline{RM-RM})$	$(\overline{RM-RM})^2$
2015	0	0	0,043175424	0,023473634
2016	0,282	0,153	0	0
Rata-Rata	0,2818	0,153211075	0,043175424	0,023473634
1,839315745				
2017				
No	RA	RM	$(\overline{RA-RA}) \cdot (\overline{RM-RM})$	$(\overline{RM-RM})^2$
2016	0,282	0,153	0,023106806	0,039969647
2017	0,116	0,200	0,043175424	0,023473634
Rata-Rata	0,397	0,353	0,06628223	0,063443281
1,044747826				
2018				
No	RA	RM	$(\overline{RA-RA}) \cdot (\overline{RM-RM})$	$(\overline{RM-RM})^2$
2017	0,116	0,200	0,003940365	0,000642896
2018	-0,155	-0,025	0,023106806	0,039969647
Rata-Rata	-0,040	0,175	0,027047171	0,040612543
0,665980726				

UNVR				
2016				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2015	0	0	0,002366691	0,02347363
2016	0,049	0,153	0	0
Rata-Rata	0,04864865	0,15321108	0,002366691	0,02347363
0,100823378				
2017				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2016	0,049	0,153	0,194235572	0,03996965
2017	0,441	0,200	0,002366691	0,02347363
Rata-Rata	0,489	0,353	0,196602263	0,06344328
3,098866591				
2018				
No	RA	RM	$(RA-\overline{RA}) \cdot (RM-\overline{RM})$	$(RM-\overline{RM})^2$
2017	0,441	0,200	0,035282145	0,0006429
2018	-0,188	-0,025	0,194235572	0,03996965
Rata-Rata	0,253	0,175	0,229517717	0,04061254
5,651399772				

UNTR				
2016				
No	RA	RM	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2015	0	0	0,038867706	0,0234736
2016	0,254	0,153	0	0
Rata-Rata	0,253687	0,153211	0,038867706	0,0234736
1,655802725				
2017				
No	RA	RM	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2016	0,254	0,153	0,133125933	0,0399696
2017	0,666	0,200	0,038867706	0,0234736
Rata-Rata	0,920	0,353	0,171993639	0,0634433
2,710982736				
2018				
No	RA	RM	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2017	0,666	0,200	0,005765845	0,0006429
2018	-0,227	-0,025	0,133125933	0,0399696
Rata-Rata	0,438	0,175	0,138891778	0,0406125
3,41992317				

WIKA				
2016				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2015	0	0	-0,005326356	0,0234736
2016	-0,035	0,153	0	0
Rata-Rata	-0,03476	0,153211	-0,005326356	0,0234736
-0,226908049				
2017				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2016	-0,035	0,153	-0,068618019	0,0399696
2017	-0,343	0,200	-0,005326356	0,0234736
Rata-Rata	-0,378	0,353	-0,073944375	0,0634433
-1,165519408				
2018				
No	RA	R _M	$(RA - \overline{RA}) \cdot (RM - \overline{RM})$	$(RM - \overline{RM})^2$
2017	-0,343	0,200	-0,001717623	0,0006429
2018	0,068	-0,025	-0,068618019	0,0399696
Rata-Rata	-0,275	0,175	-0,070335642	0,0406125
-1,731869922				

```

GET
  FILE='E:\Eka\FIX\DATA FIX\SPSS FIX\Untitled1.sav'.
DATASET NAME DataSet1 WINDOW=FRONT.
DATASET ACTIVATE DataSet0.
DESCRIPTIVES VARIABLES=X1 X2 X3 X4 X5 X6 X7 Y
  /STATISTICS=MEAN STDDEV MIN MAX.

```

Descriptives

Notes

Output Created		25-JAN-2020 15:19:06
Comments		
	Active Dataset	DataSet0
	Filter	<none>
Input	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	42
Missing Value Handling	Definition of Missing	User defined missing values are treated as missing.
	Cases Used	All non-missing data are used.
Syntax		DESCRIPTIVES VARIABLES=X1 X2 X3 X4 X5 X6 X7 Y /STATISTICS=MEAN STDDEV MIN MAX.
Resources	Processor Time	00:00:00,00
	Elapsed Time	00:00:00,00

[DataSet0]

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Current Ratio	42	,61	46,58	17,6843	10,65844
Return On Asset	42	,02	,47	,1275	,11428
Return On Equity	42	,01	13,59	1,0629	3,37113
Total Asset Turn Over	42	,13	23,92	5,6148	7,74238
Debt To Equity Ratio	42	,04	26,55	6,4805	8,96901
Asset Growth	42	-,32	,63	,1350	,16713
Leverage	42	,02	,73	,4344	,18833
Beta Saham	42	-17,32	115,03	6,7467	23,85800
Valid N (listwise)	42				

```
DATASET ACTIVATE DataSet0.  
DATASET CLOSE DataSet1.  
REGRESSION  
  /MISSING LISTWISE  
  /STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL  
  /CRITERIA=PIN(.05) POUT(.10)  
  /NOORIGIN  
  /DEPENDENT Y  
  /METHOD=ENTER X1 X2 X3 X4 X5 X6 X7  
  /SCATTERPLOT=(*ZPRED , *SRESID)  
  /RESIDUALS DURBIN  
  /SAVE RESID.
```

[DataSet0]

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Leverage, Asset Growth, Return On Asset, Current Ratio, Total Asset Turn Over, Debt To Equity Ratio, Return On Equity ^b		Enter

a. Dependent Variable: Beta Saham

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,593 ^a	,352	,218	21,09246	1,505

a. Predictors: (Constant), Leverage, Asset Growth, Return On Asset, Current Ratio, Total Asset Turn Over, Debt To Equity Ratio, Return On Equity

b. Dependent Variable: Beta Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	8211,047	7	1173,007	2,637	,027 ^b
	Residual	15126,320	34	444,892		
	Total	23337,367	41			

a. Dependent Variable: Beta Saham

b. Predictors: (Constant), Leverage, Asset Growth, Return On Asset, Current Ratio, Total Asset Turn Over, Debt To Equity Ratio, Return On Equity

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-61,889	36,724		-1,685	,101
	Current Ratio	,481	,431	,215	1,114	,273
	Return On Asset	157,869	80,355	,756	1,965	,058
	Return On Equity	,165	2,843	,023	,058	,954
	Total Asset Turn Over	-,489	,947	-,159	-,516	,609
	Debt To Equity Ratio	-2,420	,839	-,910	-2,884	,007
	Asset Growth	15,626	21,447	,109	,729	,471
	Leverage	129,262	64,662	1,020	1,999	,054

Coefficients^a

Model	Collinearity Statistics	
	Tolerance	VIF
(Constant)		
Current Ratio	,513	1,949
Return On Asset	,129	7,771
Return On Equity	,118	8,462
Total Asset Turn Over	,202	4,956
Debt To Equity Ratio	,192	5,220
Asset Growth	,845	1,184
Leverage	,073	13,667

a. Dependent Variable: Beta Saham

Coefficients^a

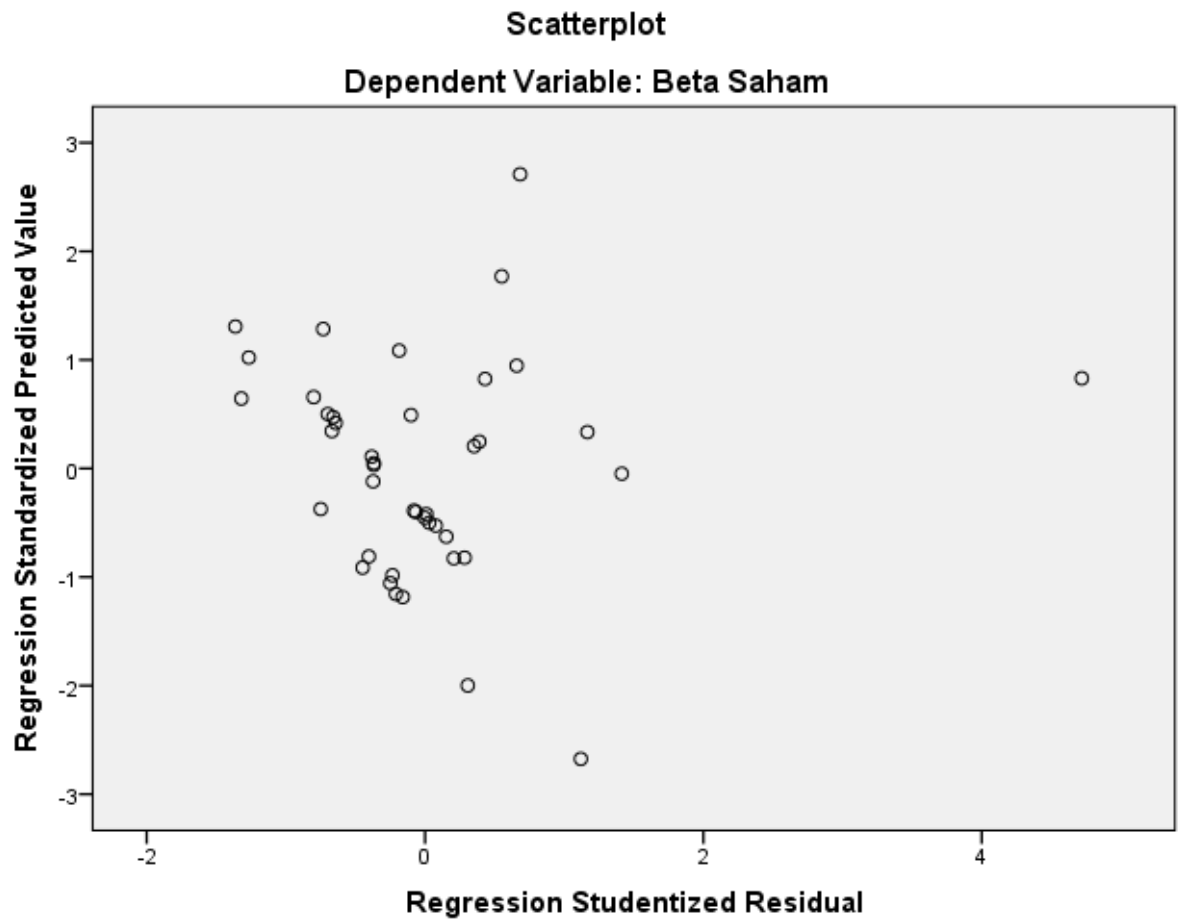
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	12,662	12,252		1,033	,309
Current Ratio	,032	,385	,014	,082	,935
Return On Asset	140,089	81,230	,671	1,725	,094
Return On Equity	,418	3,104	,059	,135	,894
Total Asset Turn Over	-,661	,966	-,215	-,684	,498
Debt To Equity Ratio	-1,201	,565	-,451	-2,126	,041
Asset Growth	14,276	21,884	,100	,652	,519
LN	14,355	8,724	,562	1,645	,109

Coefficients^a

Model	Collinearity Statistics	
	Tolerance	VIF
(Constant)		
Current Ratio	,667	1,499
Return On Asset	,130	7,672
Return On Equity	,103	9,749
Total Asset Turn Over	,201	4,984
Debt To Equity Ratio	,438	2,283
Asset Growth	,840	1,191
LN	,169	5,904

a. Dependent Variable: Beta Saham

Charts



[DataSet0]

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		42
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	19,20767124
	Absolute	,181
Most Extreme Differences	Positive	,181
	Negative	-,130
Kolmogorov-Smirnov Z		1,171
Asymp. Sig. (2-tailed)		,129

a. Test distribution is Normal.

b. Calculated from data.

```
COMPUTE LN=LN(X7) .
```

```
EXECUTE .
```

```
REGRESSION
```

```
  /MISSING LISTWISE
```

```
  /STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL
```

```
  /CRITERIA=PIN(.05) POUT(.10)
```

```
  /NOORIGIN
```

```
  /DEPENDENT Y
```

```
  /METHOD=ENTER X1 X2 X3 X4 X5 X6 LN
```

```
  /SCATTERPLOT=(*ZPRED , *SRESID)
```

```
  /RESIDUALS DURBIN
```

```
  /SAVE RESID .
```