

LAMPIRAN

Lampiran 1

No	Tahun	Kode	Nama Emiten	Industri	Harga IPO	Harga Buka	Harga Tutup	%
1	2010	MFMI	Multifiling Mitra Indonesia Tbk.	Other Trade, Service & Investment	200	270	340	70,00%
2		BSIM	Bank Sinarmas Tbk	Bank	150	180	255	70,00%
3		BRMS	Bumi Resources Minerals Tbk	Investment Company	635	800	700	10,24%
4		MIDI	Midi Utama Indonesia Tbk	Retail Trade	275	330	410	49,09%
5		WINS	Wintermar Offshore Marine Tbk	Transportation	380	475	355	-6,58%
6		BORN	Borneo Lumbang Energi & Metal Tbk	Coal Mining	1170	1300	1280	9,40%
7		APLN	Agung Podomoro Land Tbk	Property and Real Estate	365	470	410	12,33%
8		KRAS	Krakatau Steel (Persero) Tbk	Metal & Allied Products	850	950	1270	49,41%
9		TBIG	Tower Bersama Infrastructure Tbk	Construction	2025	2150	2400	18,52%
10		ICBP	Indofood CBP Sukses Makmur Tbk	Food & Beverages	5395	6000	5950	10,29%
11		HRUM	Harum Energy Tbk	Coal Mining	5200	6000	5450	4,81%
12		BRAU	Berau Coal Energy Tbk	Coal Mining	400	430	445	11,25%
13		BUVA	Bukit Uluwatu Villa Tbk	Restaurant, Hotel & Tourism	260	350	310	19,23%
14		IPOL	Indopoly Swakarsa Industry Tbk	Plastic & Packaging	210	210	235	11,90%
15		GREN	Evergreen Invesco Tbk	Whole Sale	105	160	178	69,52%
16		BJBR	Bank Pembangunan Daerah Jawa Barat dan B	Bank	600	830	900	50,00%
17		SKYB	Skybee Tbk	Retail Trade	375	450	560	49,33%
18		GOLD	Visi Telekomunikasi Infrastruktur Tbk	Retail Trade	350	450	520	48,57%
19		ROTI	Nippon Indosari Corpindo Tbk	Food & Beverages	1275	1420	1490	16,86%
20		TOWR	Sarana Menara Nusantara Tbk	Construction	1050	1150	1570	49,52%
21		BIPI	Benakat Integra Tbk	Crude Petroleum & Natural	140	175	191	36,43%
22		PTPP	PP (Persero) Tbk	Building Construction	560	570	580	3,57%
23		EMTK	Elang Mahkota Teknologi Tbk	Advertising, Printing & Media	720	720	730	1,39%
24	2011	GWSA	Greenwood Sejahtera Tbk	Property and Real Estate	250	280	205	-18,00%
25		BAJA	Saranacentral Bajatama Tbk	Metal & Allied Products	250	275	340	36,00%
26		ERAA	Erajaya Swasembada Tbk	Retail Trade	1000	1050	990	-1,00%
27		ABMM	ABM Investama Tbk	Investment Company	3750	4100	3825	2,00%
28		CASS	Cardig Aero Services Tbk	Transportation	400	425	395	-1,25%
29		VIVA	Visi Media Asia Tbk	Advertising, Printing & Media	300	400	450	50,00%
30		GEMS	Golden Energy Mines Tbk	Coal Mining	2500	2575	2725	9,00%
31		ARII	Atlas Resources Tbk	Coal Mining	1500	1550	1540	2,67%
32		SUPR	Solusi Tunas Pratama Tbk	Construction	3400	3400	3650	7,35%
33		SMRU	SMR Utama Tbk	Metal & Mineral Mining	600	650	650	8,33%
34		STAR	Star Petrochem Tbk	Textile & Garment	102	121	138	35,29%
35		PTIS	Indo Straits Tbk	Transportation	950	1000	1000	5,26%
36		SDMU	Sidomulyo Selaras	Transportation	225	240	240	6,67%
37		ALDO	Alkindo Naratama	Pulp & Paper	225	250	250	11,11%
38		TIFA	Tifa Finance Tbk	Financial Institution	200	210	310	55,00%
39		MTLA	Metropolitan Land Tbk.	Property and Real Estate	240	250	240	0,00%
40		SIMP	Salim Ivomas Pratama Tbk	Plantation	1100	1200	1250	13,64%
41		JAWA	Jaya Agra Wattie Tbk	Plantation	500	540	495	-1,00%
42		BULL	Buana Listya Tama Tbk.	Transportation	155	175	166	7,10%
43		HIDFA	Radana Bhaskara Finance Tbk	Financial Institution	200	260	230	15,00%
44		SRAJ	Sejahteraya Anugerahjaya Tbk	Health Care	120	140	200	66,67%
45		MBSS	Mitrabahtera Segara Sejati Tbk.	Transportation	1600	1700	1780	11,25%
46		GIAA	Garuda Indonesia (Persero) Tbk	Transportation	750	700	620	-17,33%
47		MBTO	Martina Berto Tbk	Cosmetic and Household	740	800	660	-10,81%
48		EMDE	Megapolitan Developments Tbk	Property and Real Estate	250	270	210	-16,00%

49	2012	WSKT	Waskita Karya (Persero) Tbk	Building Construction	380	450	445	17,11%
50		WIIM	Wisnilak Inti Makmur Tbk	Tobacco Manufactures	650	850	800	23,08%
51		ASSA	Adi Sarana Armada Tbk	Transportation	390	440	490	25,64%
52		BSSR	Baramulti Sukses Sarana Tbk	Coal Mining	1950	1900	1940	-0,51%
53		TAXI	Express Transindo Utama Tbk	Transportation	560	590	590	5,36%
54		NELY	Pelayaran Nelly Dwi Putri Tbk	Transportation	168	245	205	22,02%
55		PALM	Provident Agro Tbk	Plantation	450	540	470	4,44%
56		SKBM	Sekar Bumi Tbk.	Food & Beverages	115	155	155	34,78%
57		NIRO	Nirvana Development Tbk	Property and Real Estate	105	150	178	69,52%
58		IBST	Inti Bangun Sejahtera Tbk	Construction	1000	1250	1500	50,00%
59		TELE	Tiphone Mobile Indonesia Tbk	Retail Trade	310	395	385	24,19%
60		BJTM	Bank Pembangunan Daerah Jawa Timur Tbk	Bank	430	470	440	2,33%
61		GAMA	Gading Development Tbk	Property and Real Estate	105	150	178	69,52%
62		GLOB	Global Teleshop Tbk	Retail Trade	1150	1250	1150	0,00%
63		ALTO	Tri Banyan Tirta Tbk	Food & Beverages	210	260	315	50,00%
64		MSKY	MNC Sky Vision Tbk	Advertising, Printing & Media	1520	1530	1540	1,32%
65		TOBA	Toba Bara Sejahtera Tbk	Coal Mining	1900	2125	2125	11,84%
66		KOBX	Kobexindo Tractors Tbk	Whole Sale	400	440	460	15,00%
67		TRIS	Trisula International Tbk	Textile & Garment	300	400	320	6,67%
68		RANC	Supra Boga Lestari Tbk	Retail Trade	500	610	670	34,00%
69		BEST	Bekasi Fajar Industrial Estate Tbk	Property and Real Estate	170	185	285	67,65%
70	ESSA	Surya Esa Perkasa Tbk	Crude Petroleum & Natural	610	730	910	49,18%	
71	PADI	Minna Padi Investama Sekuritas Tbk	Securities Company	395	510	550	39,24%	
72	2013	SIDO	Industri Jamu & Farmasi Sido Muncul Tbk	Pharmaceuticals	580	680	700	20,69%
73		SSMS	Sawit Sumbermas Sarana Tbk	Plantation	670	700	720	7,46%
74		LEAD	Logindo Samudramakmur Tbk	Transportation	2800	3000	2800	0,00%
75		IMJS	Indomobil Multi Jasa Tbk	Financial Institution	500	600	540	8,00%
76		KRAH	Grand Kartech Tbk.	Machinery & Heavy	275	375	410	49,09%
77		APII	Arita Prima Indonesia Tbk	Whole Sale	220	255	330	50,00%
78		SILO	Siloam International Hospitals Tbk	Health Care	9000	9500	9650	7,22%
79		BMAS	Bank Maspion Indonesia Tbk	Bank	320	350	325	1,56%
80		CPGT	Citra Maharlika Nusantara Corpora Tbk	Transportation	190	200	174	-8,42%
81		NAGA	Bank Mitraniaga Tbk	Bank	180	300	305	69,44%
82		MLPT	Multipolar Technology Tbk	Computer & Services	480	600	720	50,00%
83		VICO	Victoria Investama Tbk	Other Finance	125	140	210	68,00%
84		BBMD	Bank Mestika Dharma Tbk	Bank	1380	1450	1560	13,04%
85		ECII	Electronic City Indonesia Tbk	Retail Trade	4050	4050	3800	-6,17%
86		SMBR	Semen Baturaja (Persero) Tbk	Cement	560	700	570	1,79%
87		NRCA	Nusa Raya Cipta Tbk	Building Construction	850	1000	1270	49,41%
88		SRTG	Saratoga Investama Sedaya Tbk	Investment Company	5500	5500	4550	-17,27%
89		ACST	ACSET Indonusa Tbk	Building Construction	2500	2600	2825	13,00%
90		SRIL	Sri Rejeki Isman Tbk	Textile & Garment	240	290	250	4,17%
91		DSNG	Dharma Satya Nusantara Tbk	Plantation	1850	1870	1870	1,08%
92		APEX	Apexindo Pratama Duta Tbk.	Crude Petroleum & Natural	1562	1610	2325	48,85%
93		MPMX	Mitra Pinasthika Mustika Tbk	Whole Sale	1500	1550	1460	-2,67%
94		NOBU	Bank Nationalnobu Tbk	Bank	375	450	430	14,67%
95		ANJT	Austindo Nusantara Jaya Tbk	Plantation	1200	1280	1190	-0,83%
96		DYAN	Dyandra Media International Tbk	Other Trade, Service & Investment	350	420	385	10,00%
97		ISSP	Steel Pipe Industry of Indonesia Tbk	Metal & Allied Products	295	300	290	-1,69%
98		TPMA	Trans Power Marine Tbk	Transportation	230	300	345	50,00%
99		MAGP	Multi Agro Gemilang Plantation Tbk	Plantation	110	112	96	-12,73%
100		SAME	Sarana Meditama Metropolitan Tbk	Health Care	400	480	455	13,75%
101		HOTL	Saraswati Griya Lestari Tbk	Restaurant, Hotel & Tourism	185	230	200	8,11%
102		BBRM	Pelayarang Nasional Bina Buana Raya Tbk	Transportation	230	280	230	0,00%

103		GOLL	Golden Plantation Tbk	Plantation	288	350	289	0,35%
104		IBFN	Intan Baruprana Finance Tbk	Financial Institution	288	286	290	0,69%
105		AGRS	Bank Agris Tbk	Bank	110	165	187	70,00%
106		IMPC	Impack Pratama Industri Tbk	Plastic & Packaging	3800	4300	5700	50,00%
107		SOCI	Soechi Lines Tbk	Transportation	550	685	620	12,73%
108		BIRD	Blue Bird Tbk	Transportation	6500	7000	7450	14,62%
109		TARA	Sitara Propertindo Tbk	Property and Real Estate	106	125	180	69,81%
110		DNAR	Bank Dinar Indonesia Tbk	Bank	110	149	187	70,00%
111		MBAP	Mitrabara Adiperdana Tbk	Coal Mining	1300	1440	1300	0,00%
112		BPII	Batavia Prosperindo Internasional Tbk	Other Finance	500	605	550	10,00%
113		MGNA	Magna Investama Mandiri Tbk	Corps	105	127	155	47,62%
114	2014	CINT	Chitose Internasional Tbk	House Ware	330	367	363	10,00%
115		LINK	Link Net Tbk	Advertising, Printing & Media	1600	2000	2400	50,00%
116		DAJK	Dwi Aneka Jaya Kemasindo Tbk	Pulp & Paper	470	480	520	10,64%
117		LRNA	Eka Sari Lorena Transport Tbk	Transportation	900	990	780	-13,33%
118		MDIA	Intermedia Capital Tbk	Advertising, Printing & Media	1380	1520	1510	9,42%
119		BLTZ	Graha Layar Prima Tbk	Advertising, Printing & Media	3000	3100	3400	13,33%
120		WTON	Wijaya Karya Beton Tbk	Cement	590	770	760	28,81%
121		TALF	Tunas Alfin Tbk	Plastic & Packaging	395	400	411	4,05%
122		BINA	Bank Ina Perdana Tbk	Bank	240	260	270	12,50%
123		CANI	Capitol Nusantara Indonesia Tbk	Transportation	200	250	239	19,50%
124		ASMI	Asuransi Kresna Mitra Tbk	Insurance	270	280	405	50,00%
125		PNBS	Bank Panin Dubai Syariah Tbk	Bank	100	105	97	-3,00%
126		KINO	Kino Indonesia Tbk	Cosmetic and Household	3800	4300	3850	1,32%
127		AMIN	Ateliers Mecaniques D Indonesie Tbk	Machinery & Heavy	128	140	124	-3,13%
128		IDPR	Indonesia Pondasi Raya Tbk	Building Construction	1280	1500	1475	15,23%
129		DPUM	Dua Putra Utama Makmur Tbk	Whole Sale	550	555	825	50,00%
130		MKNT	Mitra Komunikasi Nusantara Tbk	Retail Trade	200	250	340	70,00%
131		VINS	Victoria Insurance Tbk	Insurance	105	125	105	0,00%
132		BBHI	Bank Harda Internasional Tbk	Bank	125	145	129	3,20%
133		BIKA	Binakarya Jaya Abadi Tbk	Property and Real Estate	1000	1400	1500	50,00%
134	2015	ATIC	Anabatic Technologies Tbk	Computer & Services	700	800	725	3,57%
135		BOLT	Garuda Metalindo Tbk	Automotive & Components	550	730	825	50,00%
136		MDKA	Merdeka Copper Gold Tbk	Metal & Mineral Mining	2000	2300	2270	13,50%
137		MMLP	Mega Manunggal Property Tbk	Property and Real Estate	585	760	875	49,57%
138		DMAS	Puradelta Lestari Tbk	Property and Real Estate	210	225	219	4,29%
139		PPRO	PP Properti Tbk	Property and Real Estate	185	240	208	12,43%
140		KOPI	Mitra Energi Persada Tbk	Energy	395	450	590	49,37%
141		MIKA	Mitra Keluarga Karyaschat Tbk	Health Care	17000	19000	21200	24,71%
142		BBYB	Bank Yudha Bhakti Tbk	Bank	115	190	195	69,57%
143		BOGA	Bintang Oto Global Tbk	Whole Sale	103	150	175	69,90%
144		PRDA	Prodia Widyahusada Tbk	Health Care	6500	6700	6600	1,54%
145		AGII	Aneka Gas Industri Tbk	Chemichals	1100	1190	1160	5,45%
146		PBSA	Paramita Bangun Sarana Tbk	Building Construction	1200	1300	1260	5,00%
147		WSBP	Waskita Beton Precast Tbk	Cement	490	490	540	10,20%
148		INCF	Indo Komoditi Korpora Tbk	Financial Institution	123	204	204	65,85%
149		OASA	Protech Mitra Perkasa Tbk	Construction	190	220	322	69,47%
150	2016	JGLE	Graha Andrasentra Propertindo Tbk	Restaurant, Hotel & Tourism	140	170	173	23,57%
151		DAYA	Duta Intidaya Tbk	Retail Trade	180	189	189	5,00%
152		SHIP	Sillo Maritime Perdana Tbk	Transportation	140	157	238	70,00%
153		POWR	Cikarang Listrindo Tbk	Energy	1500	1575	1540	2,67%
154		BGTG	Bank Ganesha Tbk	Bank	103	112	94	-8,74%
155		MARI	Mahaka Radio Integra Tbk	Advertising, Printing & Media	750	900	770	2,67%
156		MTRA	Mitra Pemuda Tbk	Building Construction	185	225	214	15,68%
157		ARTO	Bank Artos Indonesia Tbk	Bank	132	145	173	31,06%

Lampiran 2

Perusahaan yang masuk dalam Sampel

No	Kode Perusahaan	Nama Perusahaan	Tahun
1	KRAS	Krakatau Steel (Persero) Tbk	2010
2	ICBP	Indofood CBP Sukses Makmur Tbk	2010
3	HRUM	Harum Energy Tbk	2010
4	TBIG	Tower Bersama Infrastructure Tbk	2010
5	EMTK	Elang Mahkota Teknologi Tbk	2010
6	ROTI	Nippon Indosari Corpindo Tbk	2010
7	MIDI	Midi Utama Indonesia Tbk	2010
8	GEMS	Golden Energy Mines Tbk	2011
9	ARII	Atlas Resources Tbk	2011
10	SUPR	Solusi Tunas Pratama Tbk	2011
11	TIFA	Tifa Finance Tbk	2011
12	RANC	Supra Boga Lestari Tbk	2012
13	TOBA	Toba Bara Sejahtera Tbk	2012
14	NELY	Pelayaran Nelly Dwi Putri Tbk	2012
15	BEST	Bekasi Fajar Industrial Estate Tbk	2012
16	NOBU	Bank Nationalnobu Tbk	2013
17	DSNG	Dharma Satya Nusantara Tbk	2013
18	KRAH	Grand Kartech Tbk.	2013
19	IMJS	Indomobil Multi Jasa Tbk	2013
20	SSMS	Sawit Sumbermas Sarana Tbk	2013
21	VICO	Victoria Investama Tbk	2013
22	AGRS	Bank Agris Tbk	2014
23	GOLL	Golden Plantation Tbk	2014
24	TALF	Tunas Alfin Tbk	2014
25	ATIC	Anabatic Technologies Tbk	2015
26	BBHI	Bank Harda Internasional Tbk	2015
27	PBSA	Paramita Bangun Sarana Tbk	2016
28	OASA	Protech Mitra Perkasa Tbk	2016

Lampiran 3

Hasil Current Ratio

No	Kode Perusahaan	Nama Perusahaan	Tahun	<i>Current Ratio</i>
1	KRAS	Krakatau Steel (Persero) Tbk	2010	1,772940533
2	ICBP	Indofood CBP Sukses Makmur Tbk	2010	2,598030505
3	HRUM	Harum Energy Tbk	2010	2,087759815
4	TBIG	Tower Bersama Infrastructure Tbk	2010	0,845639132
5	EMTK	Elang Mahkota Teknologi Tbk	2010	4,417229129
6	ROTI	Nippon Indosari Corpindo Tbk	2010	2,299107287
7	MIDI	Midi Utama Indonesia Tbk	2010	0,92748897
8	GEMS	Golden Energy Mines Tbk	2011	5,423628856
9	ARII	Atlas Resources Tbk	2011	1,532410071
10	SUPR	Solusi Tunas Pratama Tbk	2011	2,433039092
11	TIFA	Tifa Finance Tbk	2011	1,234588618
12	RANC	Supra Boga Lestari Tbk	2012	1,235963483
13	TOBA	Toba Bara Sejahtera Tbk	2012	0,757894795
14	NELY	Pelayaran Nelly Dwi Putri Tbk	2012	3,070380612
15	BEST	Bekasi Fajar Industrial Estate Tbk	2012	2,745024792
16	NOBU	Bank Nationalnobu Tbk	2013	0,368722554
17	DSNG	Dharma Satya Nusantara Tbk	2013	0,830650045
18	KRAH	Grand Kartech Tbk.	2013	1,739263662
19	IMJS	Indomobil Multi Jasa Tbk	2013	1,23046453
20	SSMS	Sawit Sumbermas Sarana Tbk	2013	2,808061971
21	VICO	Victoria Investama Tbk	2013	5,046502448
22	AGRS	Bank Agris Tbk	2014	0,188995213
23	GOLL	Golden Plantation Tbk	2014	0,137430748
24	TALF	Tunas Alfin Tbk	2014	4,376359298
25	ATIC	Anabatic Technologies Tbk	2015	1,130790191
26	BBHI	Bank Harda Internasional Tbk	2015	9,269522394
27	PBSA	Paramita Bangun Sarana Tbk	2016	2,564527773
28	OASA	Protech Mitra Perkasa Tbk	2016	104,1180124

Lampiran 4

Hasil Proceeds

No	Kode Perusahaan	Nama Perusahaan	Tahun	Proceeds
1	KRAS	Krakatau Steel (Persero) Tbk	2010	Rp 3.035.687.365.000
2	ICBP	Indofood CBP Sukses Makmur Tbk	2010	Rp 1.293.727.500.000
3	HRUM	Harum Energy Tbk	2010	Rp 1.040.000.000.000
4	TBIG	Tower Bersama Infrastructure Tbk	2010	Rp 1.115.999.775.000
5	EMTK	Elang Mahkota Teknologi Tbk	2010	Rp 184.582.800.000
6	ROTI	Nippon Indosari Corpindo Tbk	2010	Rp 193.613.850.000
7	MIDI	Midi Utama Indonesia Tbk	2010	Rp 118.897.075.000
8	GEMS	Golden Energy Mines Tbk	2011	Rp 2.205.882.500.000
9	ARII	Atlas Resources Tbk	2011	Rp 975.000.000.000
10	SUPR	Solusi Tunas Pratama Tbk	2011	Rp 340.000.000.000
11	TIFA	Tifa Finance Tbk	2011	Rp 55.600.000.000
12	RANC	Supra Boga Lestari Tbk	2012	Rp 156.448.750.000
13	TOBA	Toba Bara Sejahtera Tbk	2012	Rp 604.136.350.000
14	NELY	Pelayaran Nelly Dwi Putri Tbk	2012	Rp 58.800.000.000
15	BEST	Bekasi Fajar Industrial Estate Tbk	2012	Rp 300.050.000.000
16	NOBU	Bank Nationalnobu Tbk	2013	Rp 808.436.250.000
17	DSNG	Dharma Satya Nusantara Tbk	2013	Rp 508.750.000.000
18	KRAH	Grand Kartech Tbk.	2013	Rp 88.000.000.000
19	IMJS	Indomobil Multi Jasa Tbk	2013	Rp 645.750.000.000
20	SSMS	Sawit Sumbermas Sarana Tbk	2013	Rp 1.005.000.000.000
21	VICO	Victoria Investama Tbk	2013	Rp 150.000.000.000
22	AGRS	Bank Agris Tbk	2014	Rp 99.000.000.000
23	GOLL	Golden Plantation Tbk	2014	Rp 230.400.000.000
24	TALF	Tunas Alfin Tbk	2014	Rp 106.650.000.000
25	ATIC	Anabatic Technologies Tbk	2015	Rp 29.999.970.000
26	BBHI	Bank Harda Internasional Tbk	2015	Rp 100.000.000.000
27	PBSA	Paramita Bangun Sarana Tbk	2016	Rp 360.000.000.000
28	OASA	Protech Mitra Perkasa Tbk	2016	Rp 30.400.000.000

Lampiran 5

Hasil ROE

No	Kode Perusahaan	Nama Perusahaan	Tahun	ROE
1	KRAS	Krakatau Steel (Persero) Tbk	2010	0,130031891
2	ICBP	Indofood CBP Sukses Makmur Tbk	2010	0,270427891
3	HRUM	Harum Energy Tbk	2010	0,177216863
4	TBIG	Tower Bersama Infrastructure Tbk	2010	0,115460356
5	EMTK	Elang Mahkota Teknologi Tbk	2010	-0,453873465
6	ROTI	Nippon Indosari Corpindo Tbk	2010	0,219068091
7	MIDI	Midi Utama Indonesia Tbk	2010	0,013002566
8	GEMS	Golden Energy Mines Tbk	2011	0,227427457
9	ARII	Atlas Resources Tbk	2011	0,06258834
10	SUPR	Solusi Tunas Pratama Tbk	2011	0,023480947
11	TIFA	Tifa Finance Tbk	2011	0,190725311
12	RANC	Supra Boga Lestari Tbk	2012	0,101472831
13	TOBA	Toba Bara Sejahtera Tbk	2012	0,107555604
14	NELY	Pelayaran Nelly Dwi Putri Tbk	2012	0,076923389
15	BEST	Bekasi Fajar Industrial Estate Tbk	2012	0,265721904
16	NOBU	Bank Nationalnobu Tbk	2013	0,014520836
17	DSNG	Dharma Satya Nusantara Tbk	2013	0,128501768
18	KRAH	Grand Kartech Tbk.	2013	0,20500839
19	IMJS	Indomobil Multi Jasa Tbk	2013	0,092374458
20	SSMS	Sawit Sumbermas Sarana Tbk	2013	0,368432414
21	VICO	Victoria Investama Tbk	2013	0,09075648
22	AGRS	Bank Agris Tbk	2014	0,009567331
23	GOLL	Golden Plantation Tbk	2014	0,0137012
24	TALF	Tunas Alfin Tbk	2014	0,181328405
25	ATIC	Anabatic Technologies Tbk	2015	0,115555972
26	BBHI	Bank Harda Internasional Tbk	2015	-0,122292323
27	PBSA	Paramita Bangun Sarana Tbk	2016	0,223659839
28	OASA	Protech Mitra Perkasa Tbk	2016	-0,033531908

Lampiran 6

Hasil Fractional Holding

No	Kode Perusahaan	Nama Perusahaan	Tahun	Factional Holding
1	KRAS	Krakatau Steel (Persero) Tbk	2010	80,00%
2	ICBP	Indofood CBP Sukses Makmur Tbk	2010	80,58%
3	HRUM	Harum Energy Tbk	2010	60,00%
4	TBIG	Tower Bersama Infrastructure Tbk	2010	87,91%
5	EMTK	Elang Mahkota Teknologi Tbk	2010	90,00%
6	ROTI	Nippon Indosari Corpindo Tbk	2010	85,00%
7	MIDI	Midi Utama Indonesia Tbk	2010	85,00%
8	GEMS	Golden Energy Mines Tbk	2011	85,00%
9	ARII	Atlas Resources Tbk	2011	78,33%
10	SUPR	Solusi Tunas Pratama Tbk	2011	83,30%
11	TIFA	Tifa Finance Tbk	2011	74,25%
12	RANC	Supra Boga Lestari Tbk	2012	80,00%
13	TOBA	Toba Bara Sejahtera Tbk	2012	85,00%
14	NELY	Pelayaran Nelly Dwi Putri Tbk	2012	85,11%
15	BEST	Bekasi Fajar Industrial Estate Tbk	2012	79,86%
16	NOBU	Bank Nationalnobu Tbk	2013	48,00%
17	DSNG	Dharma Satya Nusantara Tbk	2013	87,03%
18	KRAH	Grand Kartech Tbk.	2013	71,62%
19	IMJS	Indomobil Multi Jasa Tbk	2013	75,00%
20	SSMS	Sawit Sumbermas Sarana Tbk	2013	84,30%
21	VICO	Victoria Investama Tbk	2013	83,67%
22	AGRS	Bank Agris Tbk	2014	78,75%
23	GOLL	Golden Plantation Tbk	2014	78,18%
24	TALF	Tunas Alfin Tbk	2014	80,05%
25	ATIC	Anabatic Technologies Tbk	2015	70,00%
26	BBHI	Bank Harda Internasional Tbk	2015	78,08%
27	PBSA	Paramita Bangun Sarana Tbk	2016	80,00%
28	OASA	Protech Mitra Perkasa Tbk	2016	55,38%

Lampiran 7

Durbin-Watson Test Bound

Critical Values for the Durbin-Watson Test: 5% Significance Level			
T=6 to 100, K=2 to 21 (K ≤ T-4)			
K includes intercept			
T	K	dL	dU
20	2	1.20149	1.41073
20	3	1.10040	1.53668
20	4	0.99755	1.67634
.....			
.....			
28	5	1.10444	1.74728

Lampiran 8

Hasil Uji Autokorelasi

Dependent Variable: VARIABEL_UNDERPRICING_TI

Method: Least Squares

Date: 07/19/11 Time: 01:20

Sample: 1 28

Included observations: 28

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.165458	0.440390	0.375708	0.7106
CURRENT_RATIO	0.004737	0.002800	1.691466	0.1043
PROCEEDS	-4.60E-14	7.07E-14	-0.650068	0.5221
ROE	0.283392	0.331614	0.854585	0.4016
FACTIONAL_HOLDING	0.052260	0.544031	0.096060	0.9243
R-squared	0.154540	Mean dependent var		0.237087
Adjusted R-squared	0.007504	S.D. dependent var		0.247628
S.E. of regression	0.246697	Akaike info criterion		0.199120
Sum squared resid	1.399766	Schwarz criterion		0.437014
Log likelihood	2.212317	Hannan-Quinn criter.		0.271847
F-statistic	1.051034	Durbin-Watson stat		1.792877
Prob(F-statistic)	0.402882			

Lampiran 9

Hasil Uji Multikolinieritas

Variance Inflation Factors

Date: 02/16/18 Time: 21:23

Sample: 1 28

Included observations: 28

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.193943	89.22887	NA
CURRENT_RATIO	7.84E-06	1.429124	1.300489
PROCEEDS	5.00E-27	1.832679	1.096348
ROE	0.109968	1.633045	1.121742
FACTIONAL_HOLDING	0.295970	84.50018	1.244802

Hasil Uji Heteroskedastisitas

Heteroskedasticity Test: Glejser

F-statistic	0.685107	Prob. F(4,23)	0.6095
Obs*R-squared	2.980991	Prob. Chi-Square(4)	0.5610
Scaled explained SS	2.038425	Prob. Chi-Square(4)	0.7287

Test Equation:

Dependent Variable: ARESID

Method: Least Squares

Date: 02/16/18 Time: 21:25

Sample: 1 28

Included observations: 28

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.085137	0.228958	0.371847	0.7134
CURRENT_RATIO	-0.001271	0.001456	-0.872672	0.3919
PROCEEDS	-1.61E-14	3.68E-14	-0.436737	0.6664
ROE	0.151166	0.172406	0.876804	0.3897
FACTIONAL_HOLDING	0.131814	0.282841	0.466034	0.6456
R-squared	0.106464	Mean dependent var	0.186733	
Adjusted R-squared	-0.048934	S.D. dependent var	0.125230	
S.E. of regression	0.128257	Akaike info criterion	-1.109122	
Sum squared resid	0.378349	Schwarz criterion	-0.871228	
Log likelihood	20.52771	Hannan-Quinn criter.	-1.036396	
F-statistic	0.685107	Durbin-Watson stat	1.773525	
Prob(F-statistic)	0.609522			

Hasil Uji Parsial (Uji t)

Dependent Variable: VARIABEL_UNDERPRICING_TI

Method: Least Squares

Date: 02/16/18 Time: 21:27

Sample: 1 28

Included observations: 28

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.165458	0.440390	0.375708	0.7106
CURRENT_RATIO	0.004737	0.002800	1.691466	0.1043
PROCEEDS	-4.60E-14	7.07E-14	-0.650068	0.5221
ROE	0.283392	0.331614	0.854585	0.4016
FACTIONAL_HOLDING	0.052260	0.544031	0.096060	0.9243
R-squared	0.154540	Mean dependent var		0.237087
Adjusted R-squared	0.007504	S.D. dependent var		0.247628
S.E. of regression	0.246697	Akaike info criterion		0.199120
Sum squared resid	1.399766	Schwarz criterion		0.437014
Log likelihood	2.212317	Hannan-Quinn criter.		0.271847
F-statistic	1.051034	Durbin-Watson stat		1.792877
Prob(F-statistic)	0.402882			