



LAMPIRAN 1

Daftar Perusahaan Property dan Real Estate tahun 2017-2020

NO	KODE PERUSAHAAN	EMITEN
1	APLN	Agung Podomoro Land Tbk.
2	ASRI	Alam Sutera Realty Tbk.
3	BAPA	Bekasi Asri Pemula Tbk.
4	BCIP	Bumi Citra Permai Tbk.
5	BEST	Bekasi Fajar Industrial Estate
6	BIKA	Binakarya Jaya Abadi Tbk.
7	BIPP	Bhuwanatala Indah Permai Tbk.
8	BKDP	Bukit Darmo Property Tbk
9	BKSL	Sentul City Tbk.
10	BSDE	Bumi Serpong Damai Tbk.
11	CTRA	Ciputra Development Tbk.
12	DART	Duta Anggada Realty Tbk.
13	DILD	Intiland Development Tbk.
14	DMAS	Puradelta Lestari Tbk.
15	DUTI	Duta Pertiwi Tbk
16	ELTY	Bakrieland Development Tbk.
17	EMDE	Megapolitan Developments Tbk.
18	FMII	Fortune Mate Indonesia Tbk
19	GAMA	Aksara Global Development Tbk.
20	GPRA	Perdana Gapuraprima Tbk.
21	GWSA	Greenwood Sejahtera Tbk.
22	INPP	Indonesian Paradise Property Tbk
23	KIJA	Kawasan Industri Jababeka Tbk.
24	LPCK	Lippo Cikarang Tbk
25	LPKR	Lippo Karawaci Tbk.
26	LPLI	Star Pacific Tbk.
27	MDLN	Modernland Realty Tbk.
28	MKPI	Metropolitan Kentjana Tbk.
29	MMLP	Mega Manunggal Property Tbk.
30	MTLA	Metropolitan Land Tbk.
31	MTSM	Metro Realty Tbk.
32	NIRO	City Retail Developments Tbk.
33	OMRE	Indonesia Prima Property Tbk
34	PPRO	Pembangunan Perumahan Properti Tbk.
35	PUDP	Pudjiadi Prestige Tbk.
36	RBMS	Ristia Bintang Mahkotasejati Tbk.

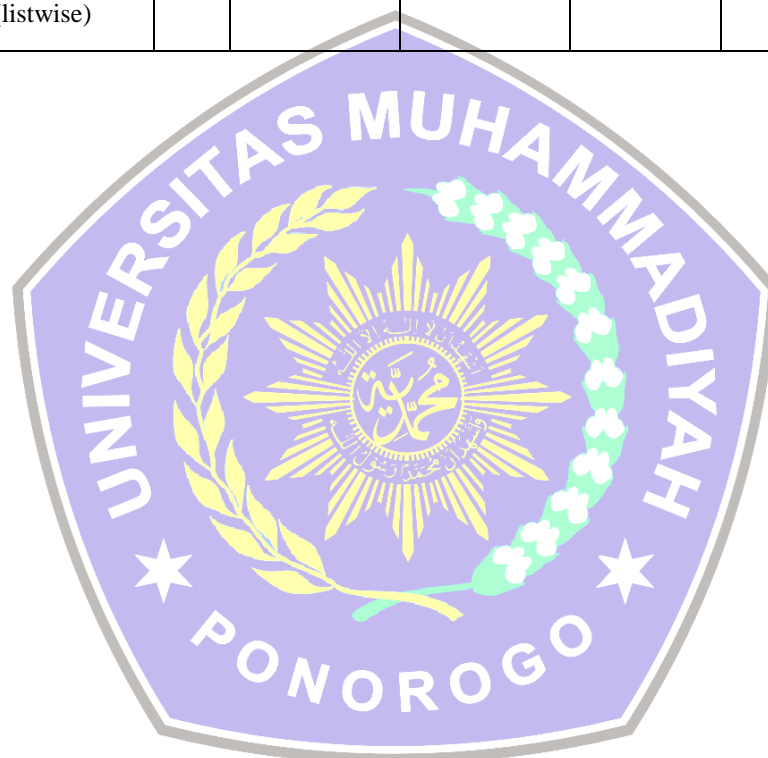
37	RDTX	Roda Vivatex Tbk
38	RODA	Pikko Land Development Tbk.
39	SMDM	Suryamas Dutamakmur Tbk.
40	SMRA	Summarecon Agung Tbk.



LAMPIRAN 2

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
BETA	156	.0287	.0618	.044203	.0062162
PBV	156	-.3194	12.7696	.833472	1.2886388
PER	156	-1230.3484	52989.7156	379.894506	4249.5350551
Return Saham	156	-.9000	3.0741	-.037819	.4309208
Valid N (listwise)	156				



LAMPIRAN 3

One-Sample Kolmogorov-Smirnov Test

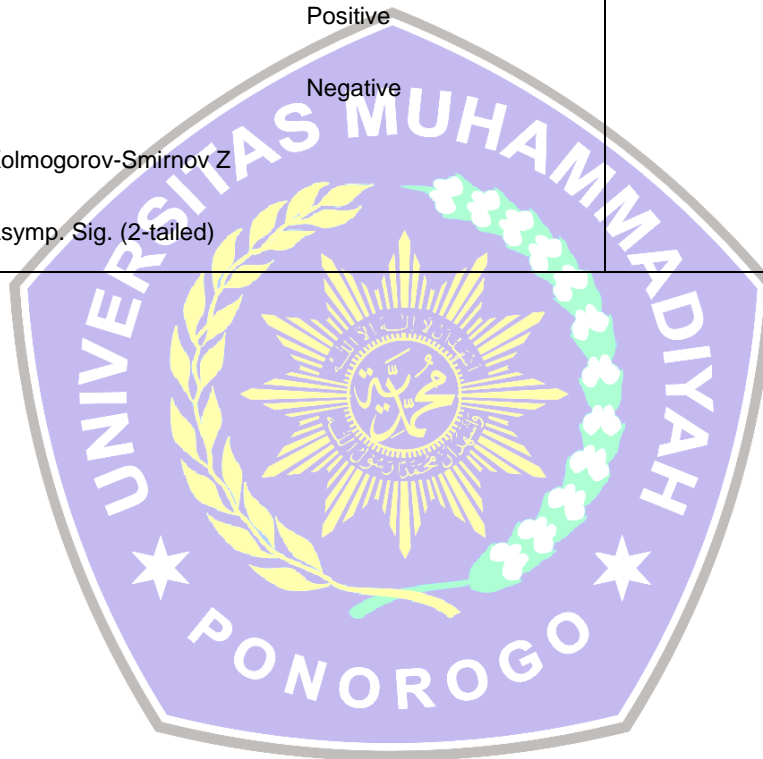
		Unstandardized Residual
N		156
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	.41618685
Most Extreme Differences	Absolute	.152
	Positive	.152
	Negative	-.113
Kolmogorov-Smirnov Z		1.896
Asymp. Sig. (2-tailed)		.002



LAMPIRAN 4

One-Sample Kolmogorov-Smirnov Test

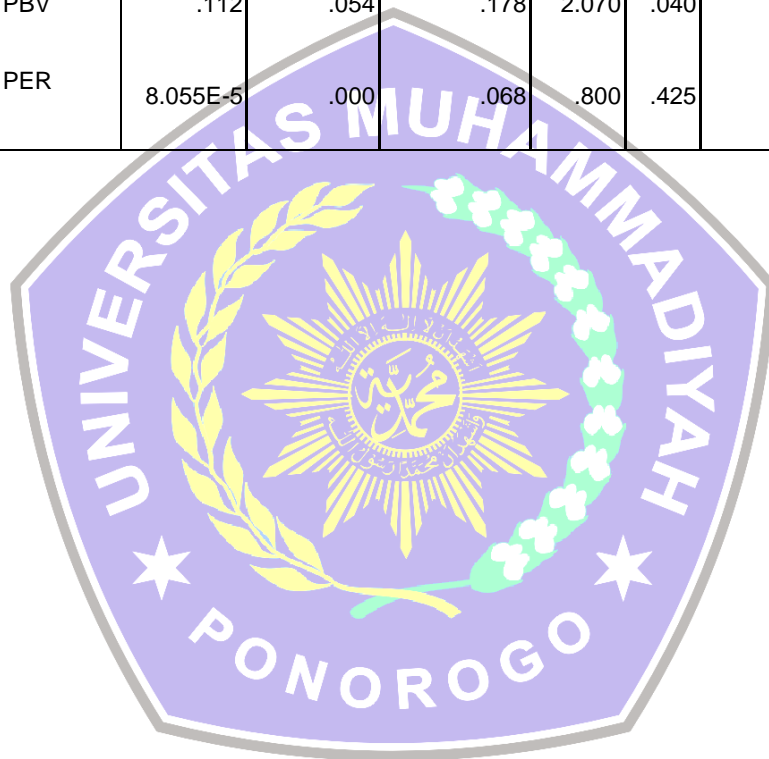
		Unstandardized Residual
N		142
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	.32781098
Most Extreme Differences	Absolute	.107
	Positive	.107
	Negative	-.089
Kolmogorov-Smirnov Z		1.274
Asymp. Sig. (2-tailed)		.078



LAMPIRAN 5

Coefficients^a

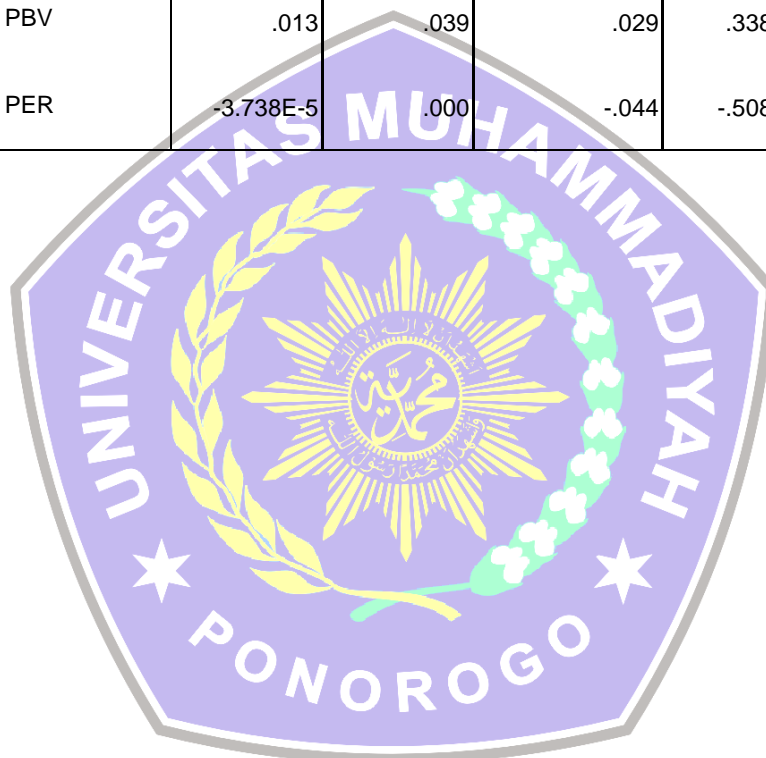
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-.164	.208		-.790	.431		
BETA	.181	4.535	.003	.040	.968	.986	1.014
PBV	.112	.054	.178	2.070	.040	.943	1.060
PER	8.055E-5	.000	.068	.800	.425	.952	1.051



LAMPIRAN 6

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.012	.152		-.078	.938
BETA	5.144	3.311	.132	1.554	.123
PBV	.013	.039	.029	.338	.736
PER	-3.738E-5	.000	-.044	-.508	.612



LAMPIRAN 7

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.203 ^a	.041	.020	.3313550	2.034



LAMPIRAN 8

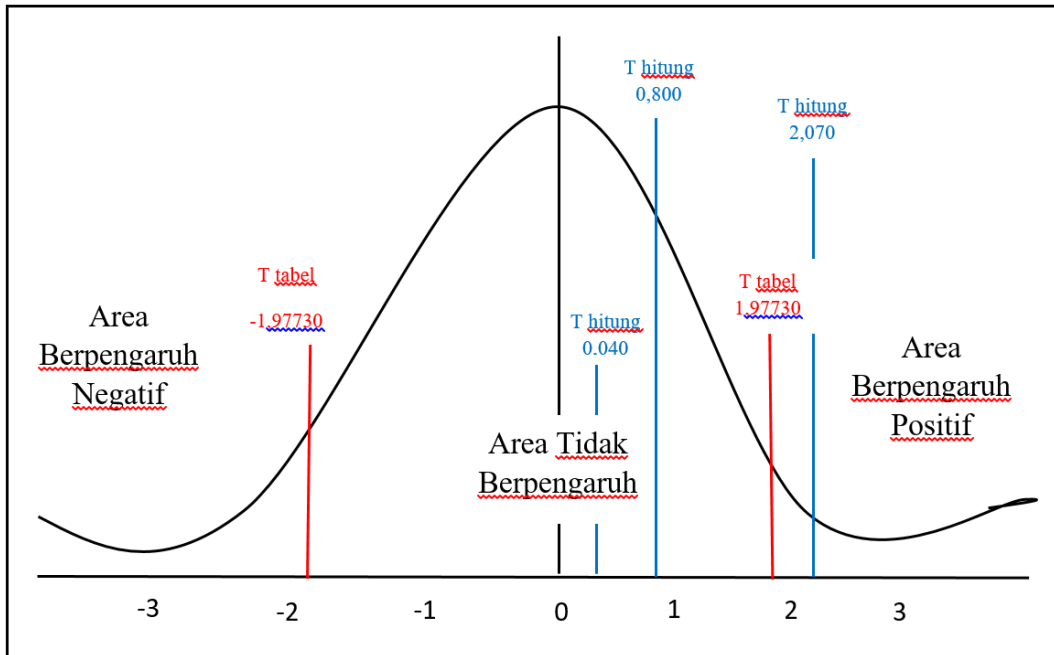
ANOVA

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	.652	3	.217	1.979	.120 ^a
Residual	15.152	138	.110		
Total	15.804	141			



LAMPIRAN 9

Tabel Uji T



LAMPIRAN 10

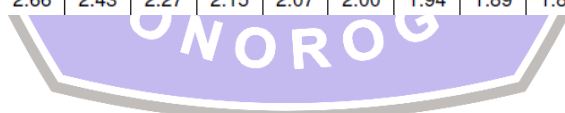
Tabel T Distribusi df 125 – 147

Pr	0.25	0.10	0.05	0.025	0.01	0.005	0.001
df	0.50	0.20	0.10	0.050	0.02	0.010	0.002
125	0.67646	1.28836	1.65714	1.97912	2.35655	2.61573	3.15671
126	0.67644	1.28831	1.65704	1.97897	2.35631	2.61541	3.15617
127	0.67643	1.28825	1.65694	1.97882	2.35607	2.61510	3.15565
128	0.67641	1.28820	1.65685	1.97867	2.35583	2.61478	3.15512
129	0.67640	1.28815	1.65675	1.97852	2.35560	2.61448	3.15461
130	0.67638	1.28810	1.65666	1.97838	2.35537	2.61418	3.15411
131	0.67637	1.28805	1.65657	1.97824	2.35515	2.61388	3.15361
132	0.67635	1.28800	1.65648	1.97810	2.35493	2.61359	3.15312
133	0.67634	1.28795	1.65639	1.97796	2.35471	2.61330	3.15264
134	0.67633	1.28790	1.65630	1.97783	2.35450	2.61302	3.15217
135	0.67631	1.28785	1.65622	1.97769	2.35429	2.61274	3.15170
136	0.67630	1.28781	1.65613	1.97756	2.35408	2.61246	3.15124
137	0.67628	1.28776	1.65605	1.97743	2.35387	2.61219	3.15079
138	0.67627	1.28772	1.65597	1.97730	2.35367	2.61193	3.15034
139	0.67626	1.28767	1.65589	1.97718	2.35347	2.61166	3.14990
140	0.67625	1.28763	1.65581	1.97705	2.35328	2.61140	3.14947
141	0.67623	1.28758	1.65573	1.97693	2.35309	2.61115	3.14904
142	0.67622	1.28754	1.65566	1.97681	2.35289	2.61090	3.14862
143	0.67621	1.28750	1.65558	1.97669	2.35271	2.61065	3.14820
144	0.67620	1.28746	1.65550	1.97658	2.35252	2.61040	3.14779
145	0.67619	1.28742	1.65543	1.97646	2.35234	2.61016	3.14739
146	0.67617	1.28738	1.65536	1.97635	2.35216	2.60992	3.14699
147	0.67616	1.28734	1.65529	1.97623	2.35198	2.60969	3.14660

LAMPIRAN 11

Titik Persentase Distribusi F untuk Probabilita = 0,05

df untuk penyebut (N2)	df untuk pembilang (N1)														
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
136	3.91	3.06	2.67	2.44	2.28	2.17	2.08	2.01	1.95	1.90	1.86	1.82	1.79	1.77	1.74
137	3.91	3.06	2.67	2.44	2.28	2.17	2.08	2.01	1.95	1.90	1.86	1.82	1.79	1.76	1.74
138	3.91	3.06	2.67	2.44	2.28	2.16	2.08	2.01	1.95	1.90	1.86	1.82	1.79	1.76	1.74
139	3.91	3.06	2.67	2.44	2.28	2.16	2.08	2.01	1.95	1.90	1.86	1.82	1.79	1.76	1.74
140	3.91	3.06	2.67	2.44	2.28	2.16	2.08	2.01	1.95	1.90	1.86	1.82	1.79	1.76	1.74
141	3.91	3.06	2.67	2.44	2.28	2.16	2.08	2.00	1.95	1.90	1.86	1.82	1.79	1.76	1.74
142	3.91	3.06	2.67	2.44	2.28	2.16	2.07	2.00	1.95	1.90	1.86	1.82	1.79	1.76	1.74
143	3.91	3.06	2.67	2.43	2.28	2.16	2.07	2.00	1.95	1.90	1.86	1.82	1.79	1.76	1.74
144	3.91	3.06	2.67	2.43	2.28	2.16	2.07	2.00	1.95	1.90	1.86	1.82	1.79	1.76	1.74
145	3.91	3.06	2.67	2.43	2.28	2.16	2.07	2.00	1.94	1.90	1.86	1.82	1.79	1.76	1.74
146	3.91	3.06	2.67	2.43	2.28	2.16	2.07	2.00	1.94	1.90	1.85	1.82	1.79	1.76	1.74
147	3.91	3.06	2.67	2.43	2.28	2.16	2.07	2.00	1.94	1.90	1.85	1.82	1.79	1.76	1.73
148	3.91	3.06	2.67	2.43	2.28	2.16	2.07	2.00	1.94	1.90	1.85	1.82	1.79	1.76	1.73
149	3.90	3.06	2.67	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.82	1.79	1.76	1.73
150	3.90	3.06	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.82	1.79	1.76	1.73
151	3.90	3.06	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.82	1.79	1.76	1.73
152	3.90	3.06	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.82	1.79	1.76	1.73
153	3.90	3.06	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.82	1.78	1.76	1.73
154	3.90	3.05	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.82	1.78	1.76	1.73
155	3.90	3.05	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.82	1.78	1.76	1.73
156	3.90	3.05	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.81	1.78	1.76	1.73
157	3.90	3.05	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.81	1.78	1.76	1.73
158	3.90	3.05	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.81	1.78	1.75	1.73
159	3.90	3.05	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.81	1.78	1.75	1.73
160	3.90	3.05	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.81	1.78	1.75	1.73
161	3.90	3.05	2.66	2.43	2.27	2.16	2.07	2.00	1.94	1.89	1.85	1.81	1.78	1.75	1.73
162	3.90	3.05	2.66	2.43	2.27	2.15	2.07	2.00	1.94	1.89	1.85	1.81	1.78	1.75	1.73
163	3.90	3.05	2.66	2.43	2.27	2.15	2.07	2.00	1.94	1.89	1.85	1.81	1.78	1.75	1.73
164	3.90	3.05	2.66	2.43	2.27	2.15	2.07	2.00	1.94	1.89	1.85	1.81	1.78	1.75	1.73



LAMPIRAN 12

Tabel Durbin-Watson (DW), $\alpha = 5\%$

n	k=1		k=2		k=3		k=4		k=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
137	1.7062	1.7356	1.6914	1.7506	1.6765	1.7659	1.6613	1.7813	1.6461	1.7971
138	1.7073	1.7365	1.6926	1.7514	1.6778	1.7665	1.6628	1.7819	1.6476	1.7975
139	1.7084	1.7374	1.6938	1.7521	1.6791	1.7672	1.6642	1.7824	1.6491	1.7979
140	1.7095	1.7382	1.6950	1.7529	1.6804	1.7678	1.6656	1.7830	1.6507	1.7984
141	1.7106	1.7391	1.6962	1.7537	1.6817	1.7685	1.6670	1.7835	1.6522	1.7988
142	1.7116	1.7400	1.6974	1.7544	1.6829	1.7691	1.6684	1.7840	1.6536	1.7992
143	1.7127	1.7408	1.6985	1.7552	1.6842	1.7697	1.6697	1.7846	1.6551	1.7996
144	1.7137	1.7417	1.6996	1.7559	1.6854	1.7704	1.6710	1.7851	1.6565	1.8000
145	1.7147	1.7425	1.7008	1.7566	1.6866	1.7710	1.6724	1.7856	1.6580	1.8004
146	1.7157	1.7433	1.7019	1.7574	1.6878	1.7716	1.6737	1.7861	1.6594	1.8008
147	1.7167	1.7441	1.7030	1.7581	1.6890	1.7722	1.6750	1.7866	1.6608	1.8012
148	1.7177	1.7449	1.7041	1.7588	1.6902	1.7729	1.6762	1.7871	1.6622	1.8016
149	1.7187	1.7457	1.7051	1.7595	1.6914	1.7735	1.6775	1.7876	1.6635	1.8020
150	1.7197	1.7465	1.7062	1.7602	1.6926	1.7741	1.6788	1.7881	1.6649	1.8024
151	1.7207	1.7473	1.7072	1.7609	1.6937	1.7747	1.6800	1.7886	1.6662	1.8028
152	1.7216	1.7481	1.7083	1.7616	1.6948	1.7752	1.6812	1.7891	1.6675	1.8032
153	1.7226	1.7488	1.7093	1.7622	1.6959	1.7758	1.6824	1.7896	1.6688	1.8036
154	1.7235	1.7496	1.7103	1.7629	1.6971	1.7764	1.6836	1.7901	1.6701	1.8040
155	1.7244	1.7504	1.7114	1.7636	1.6982	1.7770	1.6848	1.7906	1.6714	1.8044
156	1.7253	1.7511	1.7123	1.7642	1.6992	1.7776	1.6860	1.7911	1.6727	1.8048
157	1.7262	1.7519	1.7133	1.7649	1.7003	1.7781	1.6872	1.7915	1.6739	1.8052
158	1.7271	1.7526	1.7143	1.7656	1.7014	1.7787	1.6883	1.7920	1.6751	1.8055
159	1.7280	1.7533	1.7153	1.7662	1.7024	1.7792	1.6895	1.7925	1.6764	1.8059
160	1.7289	1.7541	1.7163	1.7668	1.7035	1.7798	1.6906	1.7930	1.6776	1.8063
161	1.7298	1.7548	1.7172	1.7675	1.7045	1.7804	1.6917	1.7934	1.6788	1.8067
162	1.7306	1.7555	1.7182	1.7681	1.7055	1.7809	1.6928	1.7939	1.6800	1.8070
163	1.7315	1.7562	1.7191	1.7687	1.7066	1.7814	1.6939	1.7943	1.6811	1.8074
164	1.7324	1.7569	1.7200	1.7693	1.7075	1.7820	1.6950	1.7948	1.6823	1.8078
165	1.7332	1.7576	1.7209	1.7700	1.7085	1.7825	1.6960	1.7953	1.6834	1.8082
166	1.7340	1.7582	1.7218	1.7706	1.7095	1.7831	1.6971	1.7957	1.6846	1.8085
167	1.7348	1.7589	1.7227	1.7712	1.7105	1.7836	1.6982	1.7961	1.6857	1.8089
168	1.7357	1.7596	1.7236	1.7718	1.7115	1.7841	1.6992	1.7966	1.6868	1.8092
169	1.7365	1.7603	1.7245	1.7724	1.7124	1.7846	1.7002	1.7970	1.6879	1.8096
170	1.7373	1.7609	1.7254	1.7730	1.7134	1.7851	1.7012	1.7975	1.6890	1.8100
171	1.7381	1.7616	1.7262	1.7735	1.7143	1.7856	1.7023	1.7979	1.6901	1.8103
172	1.7389	1.7622	1.7271	1.7741	1.7152	1.7861	1.7033	1.7983	1.6912	1.8107
173	1.7396	1.7629	1.7279	1.7747	1.7162	1.7866	1.7042	1.7988	1.6922	1.8110
174	1.7404	1.7635	1.7288	1.7753	1.7171	1.7872	1.7052	1.7992	1.6933	1.8114
175	1.7412	1.7642	1.7296	1.7758	1.7180	1.7877	1.7062	1.7996	1.6943	1.8117
176	1.7420	1.7648	1.7305	1.7764	1.7189	1.7881	1.7072	1.8000	1.6954	1.8121
177	1.7427	1.7654	1.7313	1.7769	1.7197	1.7886	1.7081	1.8005	1.6964	1.8124
178	1.7435	1.7660	1.7321	1.7775	1.7206	1.7891	1.7091	1.8009	1.6974	1.8128
179	1.7442	1.7667	1.7329	1.7780	1.7215	1.7896	1.7100	1.8013	1.6984	1.8131
180	1.7449	1.7673	1.7337	1.7786	1.7224	1.7901	1.7109	1.8017	1.6994	1.8135
181	1.7457	1.7679	1.7345	1.7791	1.7232	1.7906	1.7118	1.8021	1.7004	1.8138
182	1.7464	1.7685	1.7353	1.7797	1.7241	1.7910	1.7128	1.8025	1.7014	1.8141
183	1.7471	1.7691	1.7360	1.7802	1.7249	1.7915	1.7137	1.8029	1.7023	1.8145
184	1.7478	1.7697	1.7368	1.7807	1.7257	1.7920	1.7146	1.8033	1.7033	1.8148
185	1.7485	1.7702	1.7376	1.7813	1.7266	1.7924	1.7155	1.8037	1.7042	1.8151

LAMPIRAN 13

Data Uji Tidak Normal

Kode	Tahun	BETA	PBV	PER	Return Saham
APLN	2017	0,0409	0,3537	2,1601	0,0000
APLN	2018	0,0427	0,2411	15,1934	-0,2762
APLN	2019	0,0477	0,2670	28,3708	0,1645
APLN	2020	0,0356	0,3758	23,6891	0,0621
ASRI	2017	0,0390	0,8160	5,0500	0,0114
ASRI	2018	0,0394	0,6419	6,3164	-0,1236
ASRI	2019	0,0442	0,4428	4,6168	-0,2372
ASRI	2020	0,0328	0,5066	-4,5872	0,0168
BAPA	2017	0,0450	0,4847	4,4078	0,7600
BAPA	2018	0,0499	0,5640	14,5719	0,2386
BAPA	2019	0,0551	0,3465	9,4803	-0,3486
BAPA	2020	0,0416	0,2466	-8,8525	-0,2958
BCIP	2017	0,0432	0,4963	3,3391	0,1792
BCIP	2018	0,0467	0,3101	2,5327	-0,2880
BCIP	2019	0,0518	0,2111	3,9443	-0,2809
BCIP	2020	0,0389	0,2401	8,2553	0,1719
BEST	2017	0,0402	0,6267	4,9894	-0,0234
BEST	2018	0,0415	0,4810	4,7490	-0,1680
BEST	2019	0,0464	0,4663	5,4815	0,0385
BEST	2020	0,0345	0,3986	-15,0714	-0,1667
BIKA	2017	0,0391	0,2639	-4,1396	-0,3404
BIKA	2018	0,0396	0,2338	-3,3709	-0,1613
BIKA	2019	0,0445	0,1890	-1,4062	-0,2462
BIKA	2020	0,0330	-0,3194	-1,0559	-0,0510
BIPP	2017	0,0435	0,3024	-11,8288	-0,1889
BIPP	2018	0,0473	0,3912	-5,5872	0,2055
BIPP	2019	0,0524	0,2252	52,1386	-0,4318
BIPP	2020	0,0394	0,2083	2,6730	0,0000
BKSL	2017	0,0439	0,7225	15,3313	0,4130
BKSL	2018	0,0480	0,5671	16,3411	-0,1615
BKSL	2019	0,0532	0,4391	68,1433	-0,2202
BKSL	2020	0,0400	0,3272	-6,0294	-0,4118
BSDE	2017	0,0362	1,1206	6,3327	-0,0313
BSDE	2018	0,0345	0,7975	14,1934	-0,2618
BSDE	2019	0,0392	0,7183	7,7169	0,0000
BSDE	2020	0,0287	0,7524	53,3357	-0,0239
CTRA	2017	0,0392	1,4144	21,5938	-0,1124
CTRA	2018	0,0398	1,1263	14,3900	-0,1477
CTRA	2019	0,0446	1,0868	15,0417	0,0297
CTRA	2020	0,0331	1,0472	13,3378	-0,0529

DART	2017	0,0487	0,2701	31,8534	-0,1500
DART	2018	0,0565	0,2161	58,8965	-0,1961
DART	2019	0,0618	0,2956	-3,7584	0,2683
DART	2020	0,0470	0,2415	-1,7584	-0,2821
DILD	2017	0,0428	0,5749	13,3612	-0,3000
DILD	2018	0,0461	0,4900	16,4481	-0,1200
DILD	2019	0,0512	0,3725	6,1714	-0,1558
DILD	2020	0,0384	0,3770	33,0686	-0,1538
DMAS	2017	0,0389	1,1352	12,1023	-0,2826
DMAS	2018	0,0392	1,0661	15,4392	-0,0364
DMAS	2019	0,0441	2,2260	10,8276	0,8868
DMAS	2020	0,0326	2,1448	8,7920	-0,1800
DUTI	2017	0,0449	1,1986	15,4013	-0,1000
DUTI	2018	0,0498	0,8626	7,2085	-0,1870
DUTI	2019	0,0550	0,8734	7,1707	0,1390
DUTI	2020	0,0415	0,6805	11,0114	-0,2400
ELTY	2017	0,0447	3,5306	-81,6619	0,0000
ELTY	2018	0,0494	0,2253	0,7981	-0,9000
ELTY	2019	0,0545	0,2470	-6,6678	0,0000
ELTY	2020	0,0411	0,2580	-2,6575	0,0000
EMDE	2017	0,0437	1,1068	8,2006	0,8571
EMDE	2018	0,0476	1,0576	52,8673	-0,0231
EMDE	2019	0,0527	0,9717	-21,6637	-0,1181
EMDE	2020	0,0396	1,1729	-11,3604	-0,1429
FMII	2017	0,0448	2,0550	160,4952	0,0300
FMII	2018	0,0496	2,8197	322,3793	0,3592
FMII	2019	0,0548	2,0381	470,3807	-0,3286
FMII	2020	0,0413	2,9161	-1230,3484	0,4255
GAMA	2017	0,0449	0,6290	1605,5618	0,3800
GAMA	2018	0,0498	0,5280	371,3061	-0,1594
GAMA	2019	0,0549	0,4543	252,3276	-0,1379
GAMA	2020	0,0414	0,4599	-37,8110	0,0000
GPRA	2017	0,0421	0,4263	11,8044	-0,4372
GPRA	2018	0,0449	0,4348	9,3293	0,0680
GPRA	2019	0,0499	0,2869	5,8857	-0,3091
GPRA	2020	0,0373	0,3045	9,2295	-0,0132
GWSA	2017	0,0384	0,1753	6,2075	0,1628
GWSA	2018	0,0383	0,1607	5,2605	-0,0533
GWSA	2019	0,0431	0,1711	9,4342	0,0845
GWSA	2020	0,0319	0,1511	-18,4063	-0,1234
INPP	2017	0,0423	1,7161	2900,5401	0,1818
INPP	2018	0,0452	1,8598	-536,5547	0,0769
INPP	2019	0,0502	1,4835	4,5133	0,2000
INPP	2020	0,0376	1,4142	-16,8816	-0,1310

JRPT	2017	0,0412	2,0706	11,0775	0,0588
JRPT	2018	0,0432	1,5202	9,6928	-0,1778
JRPT	2019	0,0482	1,1145	7,9541	-0,1892
JRPT	2020	0,0360	1,0476	8,1408	0,0000
KIJA	2017	0,0400	1,0094	39,7484	-0,0104
KIJA	2018	0,0413	0,9496	85,6577	-0,0350
KIJA	2019	0,0461	0,9641	43,0838	0,0580
KIJA	2020	0,0343	0,7119	98,4870	-0,2671
LPCK	2017	0,0421	0,2717	56,9358	-0,3783
LPCK	2018	0,0449	0,1430	0,4438	-0,5302
LPCK	2019	0,0499	0,2524	7,1520	-0,2761
LPCK	2020	0,0373	0,5783	-1,0435	0,3854
LPKR	2017	0,0412	0,2993	10,4285	-0,3222
LPKR	2018	0,0433	0,1826	2,6950	-0,4795
LPKR	2019	0,0482	0,4991	-8,3231	0,2006
LPKR	2020	0,0360	0,6436	-1,5743	-0,1157
LPLI	2017	0,0468	0,1139	-0,4414	-0,4397
LPLI	2018	0,0531	0,1240	-2,0217	-0,1769
LPLI	2019	0,0584	0,1528	-6,2577	-0,0280
LPLI	2020	0,0442	0,1346	-4,7112	-0,1827
MDLN	2017	0,0405	0,5206	5,9936	-0,1404
MDLN	2018	0,0420	0,4147	112,1067	-0,2313
MDLN	2019	0,0469	0,4484	-25,8764	-0,0531
MDLN	2020	0,0350	0,1515	-0,3624	-0,7617
MMLP	2017	0,0418	0,8408	13,3991	-0,1661
MMLP	2018	0,0444	0,6749	12,7344	-0,0877
MMLP	2019	0,0494	0,2424	4,9815	-0,6192
MMLP	2020	0,0370	0,3563	-23,0466	0,5051
MTLA	2017	0,0424	1,0158	5,5294	0,1243
MTLA	2018	0,0454	0,9973	6,7613	0,1256
MTLA	2019	0,0504	1,1533	9,1054	0,2946
MTLA	2020	0,0378	0,8074	11,4971	-0,2586
NIRO	2017	0,0468	0,4858	477,1658	-0,1489
NIRO	2018	0,0531	0,3231	-56,3631	0,1125
NIRO	2019	0,0584	0,4827	-73,5079	0,5730
NIRO	2020	0,0443	0,5458	22,7931	0,1571
OMRE	2017	0,0431	0,3826	-23,1985	3,0741
OMRE	2018	0,0466	0,8118	23,3160	1,0341
OMRE	2019	0,0516	0,4516	-28,2927	-0,4525
OMRE	2020	0,0388	0,1593	-2,5355	-0,6694
PLIN	2017	0,0441	12,7696	44,0202	-0,2680
PLIN	2018	0,0484	8,2977	47,6567	-0,1887
PLIN	2019	0,0535	1,0120	21,3568	0,1458
PLIN	2020	0,0403	0,8164	-15,1214	-0,2576

PPRO	2017	0,0417	2,3313	25,3603	-0,4438
PPRO	2018	0,0441	1,2402	14,5256	-0,3810
PPRO	2019	0,0491	0,9276	16,9604	-0,4188
PPRO	2020	0,0367	1,2758	54,4997	0,3824
PUDP	2017	0,0422	0,4432	24,6430	0,1842
PUDP	2018	0,0450	0,4678	27,6225	0,0667
PUDP	2019	0,0500	0,2899	22,7613	-0,3750
PUDP	2020	0,0375	0,2388	-3,2330	-0,2333
RBMS	2017	0,0458	0,2159	3,4351	1,8001
RBMS	2018	0,0513	0,3968	46,2074	-0,3843
RBMS	2019	0,0565	0,2989	-7,6276	-0,2766
RBMS	2020	0,0427	0,2373	-2,9240	-0,2647
RDTX	2017	0,0456	0,7848	6,5319	-0,4000
RDTX	2018	0,0509	0,6391	5,5291	-0,0833
RDTX	2019	0,0561	0,5909	6,4090	0,0091
RDTX	2020	0,0424	0,5157	5,9774	-0,0541
RODA	2017	0,0460	0,8453	56,7763	-0,5641
RODA	2018	0,0518	1,9845	52989,7156	1,3412
RODA	2019	0,0570	0,2795	-2,4619	-0,8744
RODA	2020	0,0431	0,3148	-4,1256	0,0200
SMDM	2017	0,0418	0,2025	25,6289	0,3947
SMDM	2018	0,0443	0,2580	7,7123	0,3019
SMDM	2019	0,0493	0,2164	7,7402	-0,1377
SMDM	2020	0,0369	0,1856	26,2755	-0,1345
SMRA	2017	0,0396	1,6320	25,6055	-0,2868
SMRA	2018	0,0405	1,2818	16,8160	-0,1481
SMRA	2019	0,0454	1,5341	23,6516	0,2484
SMRA	2020	0,0337	1,2386	45,7615	-0,2239

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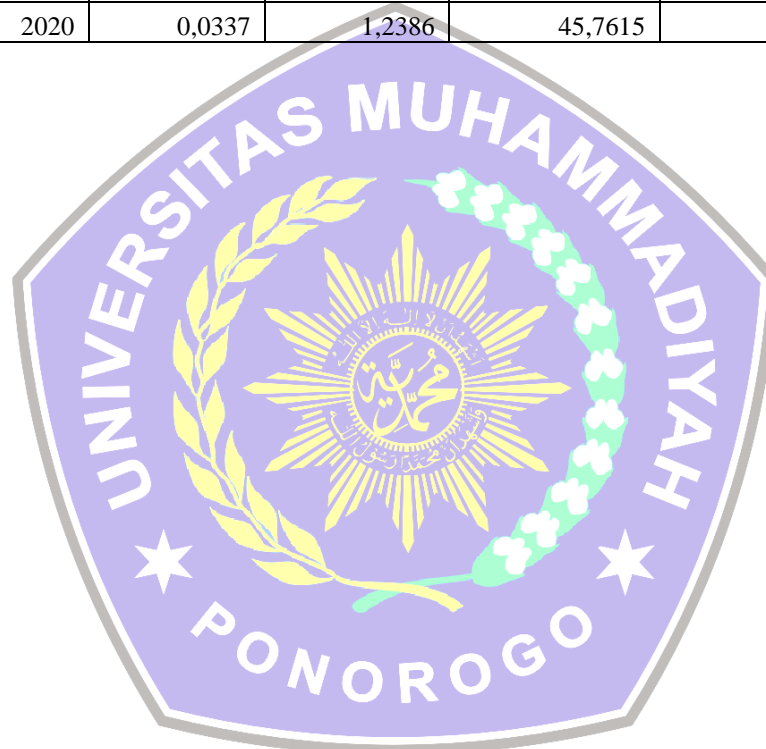
Data Uji Normal

Kode	Tahun	BETA	PBV	PER	Return Saham
APLN	2017	0,0409	0,3537	2,1601	0,0000
APLN	2018	0,0427	0,2411	15,1934	-0,2762
APLN	2019	0,0477	0,2670	28,3708	0,1645
APLN	2020	0,0356	0,3758	23,6891	0,0621
ASRI	2017	0,0390	0,8160	5,0500	0,0114
ASRI	2018	0,0394	0,6419	6,3164	-0,1236
ASRI	2019	0,0442	0,4428	4,6168	-0,2372
ASRI	2020	0,0328	0,5066	-4,5872	0,0168
BAPA	2017	0,0450	0,4847	4,4078	0,7600
BAPA	2018	0,0499	0,5640	14,5719	0,2386
BAPA	2019	0,0551	0,3465	9,4803	-0,3486
BAPA	2020	0,0416	0,2466	-8,8525	-0,2958
BCIP	2017	0,0432	0,4963	3,3391	0,1792
BCIP	2018	0,0467	0,3101	2,5327	-0,2880
BCIP	2019	0,0518	0,2111	3,9443	-0,2809
BCIP	2020	0,0389	0,2401	8,2553	0,1719
BEST	2017	0,0402	0,6267	4,9894	-0,0234
BEST	2018	0,0415	0,4810	4,7490	-0,1680
BEST	2019	0,0464	0,4663	5,4815	0,0385
BEST	2020	0,0345	0,3986	-15,0714	-0,1667
BIKA	2017	0,0391	0,2639	-4,1396	-0,3404
BIKA	2018	0,0396	0,2338	-3,3709	-0,1613
BIKA	2019	0,0445	0,1890	-1,4062	-0,2462
BIKA	2020	0,0330	-0,3194	-1,0559	-0,0510
BIPP	2017	0,0435	0,3024	-11,8288	-0,1889
BIPP	2018	0,0473	0,3912	-5,5872	0,2055
BIPP	2019	0,0524	0,2252	52,1386	-0,4318
BIPP	2020	0,0394	0,2083	2,6730	0,0000
BKSL	2017	0,0439	0,7225	15,3313	0,4130
BKSL	2018	0,0480	0,5671	16,3411	-0,1615
BKSL	2019	0,0532	0,4391	68,1433	-0,2202
BKSL	2020	0,0400	0,3272	-6,0294	-0,4118
BSDE	2017	0,0362	1,1206	6,3327	-0,0313
BSDE	2018	0,0345	0,7975	14,1934	-0,2618
BSDE	2019	0,0392	0,7183	7,7169	0,0000
BSDE	2020	0,0287	0,7524	53,3357	-0,0239
CTRA	2017	0,0392	1,4144	21,5938	-0,1124
CTRA	2018	0,0398	1,1263	14,3900	-0,1477
CTRA	2019	0,0446	1,0868	15,0417	0,0297
CTRA	2020	0,0331	1,0472	13,3378	-0,0529

DART	2017	0,0487	0,2701	31,8534	-0,1500
DART	2018	0,0565	0,2161	58,8965	-0,1961
DART	2019	0,0618	0,2956	-3,7584	0,2683
DART	2020	0,0470	0,2415	-1,7584	-0,2821
DILD	2017	0,0428	0,5749	13,3612	-0,3000
DILD	2018	0,0461	0,4900	16,4481	-0,1200
DILD	2019	0,0512	0,3725	6,1714	-0,1558
DILD	2020	0,0384	0,3770	33,0686	-0,1538
DMAS	2017	0,0389	1,1352	12,1023	-0,2826
DMAS	2018	0,0392	1,0661	15,4392	-0,0364
DMAS	2019	0,0441	2,2260	10,8276	0,8868
DMAS	2020	0,0326	2,1448	8,7920	-0,1800
DUTI	2017	0,0449	1,1986	15,4013	-0,1000
DUTI	2018	0,0498	0,8626	7,2085	-0,1870
DUTI	2019	0,0550	0,8734	7,1707	0,1390
DUTI	2020	0,0415	0,6805	11,0114	-0,2400
ELTY	2018	0,0494	0,2253	0,7981	-0,9000
ELTY	2019	0,0545	0,2470	-6,6678	0,0000
ELTY	2020	0,0411	0,2580	-2,6575	0,0000
EMDE	2017	0,0437	1,1068	8,2006	0,8571
EMDE	2018	0,0476	1,0576	52,8673	-0,0231
EMDE	2020	0,0396	1,1729	-11,3604	-0,1429
FMII	2017	0,0448	2,0550	160,4952	0,0300
FMII	2018	0,0496	2,8197	322,3793	0,3592
FMII	2019	0,0548	2,0381	470,3807	-0,3286
GAMA	2017	0,0449	0,6290	1605,5618	0,3800
GAMA	2018	0,0498	0,5280	371,3061	-0,1594
GAMA	2019	0,0549	0,4543	252,3276	-0,1379
GPRA	2017	0,0421	0,4263	11,8044	-0,4372
GPRA	2018	0,0449	0,4348	9,3293	0,0680
GPRA	2019	0,0499	0,2869	5,8857	-0,3091
GPRA	2020	0,0373	0,3045	9,2295	-0,0132
GWSA	2017	0,0384	0,1753	6,2075	0,1628
GWSA	2018	0,0383	0,1607	5,2605	-0,0533
GWSA	2019	0,0431	0,1711	9,4342	0,0845
GWSA	2020	0,0319	0,1511	-18,4063	-0,1234
INPP	2017	0,0423	1,7161	2900,5401	0,1818
INPP	2019	0,0502	1,4835	4,5133	0,2000
INPP	2020	0,0376	1,4142	-16,8816	-0,1310
JRPT	2017	0,0412	2,0706	11,0775	0,0588
JRPT	2018	0,0432	1,5202	9,6928	-0,1778
JRPT	2019	0,0482	1,1145	7,9541	-0,1892
JRPT	2020	0,0360	1,0476	8,1408	0,0000
KIJA	2017	0,0400	1,0094	39,7484	-0,0104

KIJA	2018	0,0413	0,9496	85,6577	-0,0350
KIJA	2019	0,0461	0,9641	43,0838	0,0580
KIJA	2020	0,0343	0,7119	98,4870	-0,2671
LPCK	2017	0,0421	0,2717	56,9358	-0,3783
LPCK	2018	0,0449	0,1430	0,4438	-0,5302
LPCK	2019	0,0499	0,2524	7,1520	-0,2761
LPCK	2020	0,0373	0,5783	-1,0435	0,3854
LPKR	2017	0,0412	0,2993	10,4285	-0,3222
LPKR	2018	0,0433	0,1826	2,6950	-0,4795
LPKR	2019	0,0482	0,4991	-8,3231	0,2006
LPKR	2020	0,0360	0,6436	-1,5743	-0,1157
LPLI	2017	0,0468	0,1139	-0,4414	-0,4397
LPLI	2018	0,0531	0,1240	-2,0217	-0,1769
LPLI	2019	0,0584	0,1528	-6,2577	-0,0280
LPLI	2020	0,0442	0,1346	-4,7112	-0,1827
MDLN	2017	0,0405	0,5206	5,9936	-0,1404
MDLN	2018	0,0420	0,4147	112,1067	-0,2313
MDLN	2020	0,0350	0,1515	-0,3624	-0,7617
MMLP	2017	0,0418	0,8408	13,3991	-0,1661
MMLP	2018	0,0444	0,6749	12,7344	-0,0877
MMLP	2019	0,0494	0,2424	4,9815	-0,6192
MTLA	2017	0,0424	1,0158	5,5294	0,1243
MTLA	2018	0,0454	0,9973	6,7613	0,1256
MTLA	2019	0,0504	1,1533	9,1054	0,2946
MTLA	2020	0,0378	0,8074	11,4971	-0,2586
NIRO	2017	0,0468	0,4858	477,1658	-0,1489
NIRO	2020	0,0443	0,5458	22,7931	0,1571
OMRE	2018	0,0466	0,8118	23,3160	1,0341
OMRE	2020	0,0388	0,1593	-2,5355	-0,6694
PLIN	2019	0,0535	1,0120	21,3568	0,1458
PLIN	2020	0,0403	0,8164	-15,1214	-0,2576
PPRO	2017	0,0417	2,3313	25,3603	-0,4438
PPRO	2018	0,0441	1,2402	14,5256	-0,3810
PPRO	2019	0,0491	0,9276	16,9604	-0,4188
PPRO	2020	0,0367	1,2758	54,4997	0,3824
PUDP	2017	0,0422	0,4432	24,6430	0,1842
PUDP	2018	0,0450	0,4678	27,6225	0,0667
PUDP	2019	0,0500	0,2899	22,7613	-0,3750
PUDP	2020	0,0375	0,2388	-3,2330	-0,2333
RBMS	2017	0,0458	0,2159	3,4351	1,8001
RBMS	2018	0,0513	0,3968	46,2074	-0,3843
RBMS	2019	0,0565	0,2989	-7,6276	-0,2766
RBMS	2020	0,0427	0,2373	-2,9240	-0,2647
RDTX	2017	0,0456	0,7848	6,5319	-0,4000

RDTX	2018	0,0509	0,6391	5,5291	-0,0833
RDTX	2019	0,0561	0,5909	6,4090	0,0091
RDTX	2020	0,0424	0,5157	5,9774	-0,0541
RODA	2017	0,0460	0,8453	56,7763	-0,5641
RODA	2019	0,0570	0,2795	-2,4619	-0,8744
RODA	2020	0,0431	0,3148	-4,1256	0,0200
SMDM	2017	0,0418	0,2025	25,6289	0,3947
SMDM	2018	0,0443	0,2580	7,7123	0,3019
SMDM	2019	0,0493	0,2164	7,7402	-0,1377
SMDM	2020	0,0369	0,1856	26,2755	-0,1345
SMRA	2017	0,0396	1,6320	25,6055	-0,2868
SMRA	2018	0,0405	1,2818	16,8160	-0,1481
SMRA	2019	0,0454	1,5341	23,6516	0,2484
SMRA	2020	0,0337	1,2386	45,7615	-0,2239



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Kode Perusahaan	Tahun	BI Rate (Rf)	IHSG (Rm)	Beta i	Market Risk
APLN	2017	0,0456	0,0155	0,1575	0,0409
APLN	2018	0,0510	-0,0017	0,1575	0,0427
APLN	2019	0,0563	0,0018	0,1575	0,0477
APLN	2020	0,0425	-0,0015	0,1575	0,0356
ASRI	2017	0,0456	0,0155	0,2209	0,0390
ASRI	2018	0,0510	-0,0017	0,2209	0,0394
ASRI	2019	0,0563	0,0018	0,2209	0,0442
ASRI	2020	0,0425	-0,0015	0,2209	0,0328
BAPA	2017	0,0456	0,0155	0,0209	0,0450
BAPA	2018	0,0510	-0,0017	0,0209	0,0499
BAPA	2019	0,0563	0,0018	0,0209	0,0551
BAPA	2020	0,0425	-0,0015	0,0209	0,0416
BCIP	2017	0,0456	0,0155	0,0822	0,0432
BCIP	2018	0,0510	-0,0017	0,0822	0,0467
BCIP	2019	0,0563	0,0018	0,0822	0,0518
BCIP	2020	0,0425	-0,0015	0,0822	0,0389
BEST	2017	0,0456	0,0155	0,1808	0,0402
BEST	2018	0,0510	-0,0017	0,1808	0,0415
BEST	2019	0,0563	0,0018	0,1808	0,0464
BEST	2020	0,0425	-0,0015	0,1808	0,0345
BIKA	2017	0,0456	0,0155	0,2161	0,0391
BIKA	2018	0,0510	-0,0017	0,2161	0,0396
BIKA	2019	0,0563	0,0018	0,2161	0,0445
BIKA	2020	0,0425	-0,0015	0,2161	0,0330
BIPP	2017	0,0456	0,0155	0,0702	0,0435
BIPP	2018	0,0510	-0,0017	0,0702	0,0473
BIPP	2019	0,0563	0,0018	0,0702	0,0524
BIPP	2020	0,0425	-0,0015	0,0702	0,0394
BKSL	2017	0,0456	0,0155	0,0569	0,0439
BKSL	2018	0,0510	-0,0017	0,0569	0,0480
BKSL	2019	0,0563	0,0018	0,0569	0,0532
BKSL	2020	0,0425	-0,0015	0,0569	0,0400
BSDE	2017	0,0456	0,0155	0,3134	0,0362
BSDE	2018	0,0510	-0,0017	0,3134	0,0345
BSDE	2019	0,0563	0,0018	0,3134	0,0392
BSDE	2020	0,0425	-0,0015	0,3134	0,0287
CTRA	2017	0,0456	0,0155	0,2141	0,0392
CTRA	2018	0,0510	-0,0017	0,2141	0,0398
CTRA	2019	0,0563	0,0018	0,2141	0,0446

CTRA	2020	0,0425	-0,0015	0,2141	0,0331
DART	2017	0,0456	0,0155	-0,1028	0,0487
DART	2018	0,0510	-0,0017	-0,1028	0,0565
DART	2019	0,0563	0,0018	-0,1028	0,0618
DART	2020	0,0425	-0,0015	-0,1028	0,0470
DILD	2017	0,0456	0,0155	0,0935	0,0428
DILD	2018	0,0510	-0,0017	0,0935	0,0461
DILD	2019	0,0563	0,0018	0,0935	0,0512
DILD	2020	0,0425	-0,0015	0,0935	0,0384
DMAS	2017	0,0456	0,0155	0,2238	0,0389
DMAS	2018	0,0510	-0,0017	0,2238	0,0392
DMAS	2019	0,0563	0,0018	0,2238	0,0441
DMAS	2020	0,0425	-0,0015	0,2238	0,0326
DUTI	2017	0,0456	0,0155	0,0226	0,0449
DUTI	2018	0,0510	-0,0017	0,0226	0,0498
DUTI	2019	0,0563	0,0018	0,0226	0,0550
DUTI	2020	0,0425	-0,0015	0,0226	0,0415
ELTY	2017	0,0456	0,0155	0,0317	0,0447
ELTY	2018	0,0510	-0,0017	0,0317	0,0494
ELTY	2019	0,0563	0,0018	0,0317	0,0545
ELTY	2020	0,0425	-0,0015	0,0317	0,0411
EMDE	2017	0,0456	0,0155	0,0656	0,0437
EMDE	2018	0,0510	-0,0017	0,0656	0,0476
EMDE	2019	0,0563	0,0018	0,0656	0,0527
EMDE	2020	0,0425	-0,0015	0,0656	0,0396
FMII	2017	0,0456	0,0155	0,0272	0,0448
FMII	2018	0,0510	-0,0017	0,0272	0,0496
FMII	2019	0,0563	0,0018	0,0272	0,0548
FMII	2020	0,0425	-0,0015	0,0272	0,0413
GAMA	2017	0,0456	0,0155	0,0242	0,0449
GAMA	2018	0,0510	-0,0017	0,0242	0,0498
GAMA	2019	0,0563	0,0018	0,0242	0,0549
GAMA	2020	0,0425	-0,0015	0,0242	0,0414
GPRA	2017	0,0456	0,0155	0,117	0,0421
GPRA	2018	0,0510	-0,0017	0,117	0,0449
GPRA	2019	0,0563	0,0018	0,117	0,0499
GPRA	2020	0,0425	-0,0015	0,117	0,0373
GWSA	2017	0,0456	0,0155	0,2414	0,0384
GWSA	2018	0,0510	-0,0017	0,2414	0,0383
GWSA	2019	0,0563	0,0018	0,2414	0,0431
GWSA	2020	0,0425	-0,0015	0,2414	0,0319

INPP	2017	0,0456	0,0155	0,1117	0,0423
INPP	2018	0,0510	-0,0017	0,1117	0,0452
INPP	2019	0,0563	0,0018	0,1117	0,0502
INPP	2020	0,0425	-0,0015	0,1117	0,0376
JRPT	2017	0,0456	0,0155	0,1481	0,0412
JRPT	2018	0,0510	-0,0017	0,1481	0,0432
JRPT	2019	0,0563	0,0018	0,1481	0,0482
JRPT	2020	0,0425	-0,0015	0,1481	0,0360
KIJA	2017	0,0456	0,0155	0,1856	0,0400
KIJA	2018	0,0510	-0,0017	0,1856	0,0413
KIJA	2019	0,0563	0,0018	0,1856	0,0461
KIJA	2020	0,0425	-0,0015	0,1856	0,0343
LPCK	2017	0,0456	0,0155	0,1171	0,0421
LPCK	2018	0,0510	-0,0017	0,1171	0,0449
LPCK	2019	0,0563	0,0018	0,1171	0,0499
LPCK	2020	0,0425	-0,0015	0,1171	0,0373
LPKR	2017	0,0456	0,0155	0,1473	0,0412
LPKR	2018	0,0510	-0,0017	0,1473	0,0433
LPKR	2019	0,0563	0,0018	0,1473	0,0482
LPKR	2020	0,0425	-0,0015	0,1473	0,0360
LPLI	2017	0,0456	0,0155	-0,0386	0,0468
LPLI	2018	0,0510	-0,0017	-0,0386	0,0531
LPLI	2019	0,0563	0,0018	-0,0386	0,0584
LPLI	2020	0,0425	-0,0015	-0,0386	0,0442
MDLN	2017	0,0456	0,0155	0,1714	0,0405
MDLN	2018	0,0510	-0,0017	0,1714	0,0420
MDLN	2019	0,0563	0,0018	0,1714	0,0469
MDLN	2020	0,0425	-0,0015	0,1714	0,0350
MMLP	2017	0,0456	0,0155	0,126	0,0418
MMLP	2018	0,0510	-0,0017	0,126	0,0444
MMLP	2019	0,0563	0,0018	0,126	0,0494
MMLP	2020	0,0425	-0,0015	0,126	0,0370
MTLA	2017	0,0456	0,0155	0,1068	0,0424
MTLA	2018	0,0510	-0,0017	0,1068	0,0454
MTLA	2019	0,0563	0,0018	0,1068	0,0504
MTLA	2020	0,0425	-0,0015	0,1068	0,0378
NIRO	2017	0,0456	0,0155	-0,0399	0,0468
NIRO	2018	0,0510	-0,0017	-0,0399	0,0531
NIRO	2019	0,0563	0,0018	-0,0399	0,0584
NIRO	2020	0,0425	-0,0015	-0,0399	0,0443
OMRE	2017	0,0456	0,0155	0,0845	0,0431
OMRE	2018	0,0510	-0,0017	0,0845	0,0466

OMRE	2019	0,0563	0,0018	0,0845	0,0516
OMRE	2020	0,0425	-0,0015	0,0845	0,0388
PLIN	2017	0,0456	0,0155	0,0497	0,0441
PLIN	2018	0,0510	-0,0017	0,0497	0,0484
PLIN	2019	0,0563	0,0018	0,0497	0,0535
PLIN	2020	0,0425	-0,0015	0,0497	0,0403
PPRO	2017	0,0456	0,0155	0,1308	0,0417
PPRO	2018	0,0510	-0,0017	0,1308	0,0441
PPRO	2019	0,0563	0,0018	0,1308	0,0491
PPRO	2020	0,0425	-0,0015	0,1308	0,0367
PUDP	2017	0,0456	0,0155	0,114	0,0422
PUDP	2018	0,0510	-0,0017	0,114	0,0450
PUDP	2019	0,0563	0,0018	0,114	0,0500
PUDP	2020	0,0425	-0,0015	0,114	0,0375
RBMS	2017	0,0456	0,0155	-0,0052	0,0458
RBMS	2018	0,0510	-0,0017	-0,0052	0,0513
RBMS	2019	0,0563	0,0018	-0,0052	0,0565
RBMS	2020	0,0425	-0,0015	-0,0052	0,0427
RDTX	2017	0,0456	0,0155	0,0023	0,0456
RDTX	2018	0,0510	-0,0017	0,0023	0,0509
RDTX	2019	0,0563	0,0018	0,0023	0,0561
RDTX	2020	0,0425	-0,0015	0,0023	0,0424
RODA	2017	0,0456	0,0155	-0,0139	0,0460
RODA	2018	0,0510	-0,0017	-0,0139	0,0518
RODA	2019	0,0563	0,0018	-0,0139	0,0570
RODA	2020	0,0425	-0,0015	-0,0139	0,0431
SMDM	2017	0,0456	0,0155	0,1272	0,0418
SMDM	2018	0,0510	-0,0017	0,1272	0,0443
SMDM	2019	0,0563	0,0018	0,1272	0,0493
SMDM	2020	0,0425	-0,0015	0,1272	0,0369
SMRA	2017	0,0456	0,0155	0,1995	0,0396
SMRA	2018	0,0510	-0,0017	0,1995	0,0405
SMRA	2019	0,0563	0,0018	0,1995	0,0454
SMRA	2020	0,0425	-0,0015	0,1995	0,0337

LAMPIRAN 16

Kode Perusahaan	Tahun	Total Equitas	Jumlah Lembar Saham Beredar	Harga Saham (t)	Nilai Buku Per Lembar Saham (BV)	PBV
APLN	2017	11496977549000	19.364.561.700	210	593,7123	0,353707
APLN	2018	12207553479000	19.364.561.700	152	630,4069	0,241114
APLN	2019	12835945610000	19.364.561.700	177	662,8575	0,267026
APLN	2020	11355225034000	22.699.326.780	188	500,2450	0,375816
ASRI	2017	8572691580000	19.649.411.888	356	436,2823	0,815985
ASRI	2018	9551357108000	19.649.411.888	312	486,0887	0,641858
ASRI	2019	10562219614000	19.649.411.888	238	537,5336	0,442763
ASRI	2020	9386147910000	19.649.411.888	242	477,6809	0,506614
BAPA	2017	120150545325	661.784.520	88	181,5554	0,484701
BAPA	2018	127890305236	661.784.520	109	193,2507	0,564034
BAPA	2019	135610387941	661.784.520	71	204,9162	0,346483
BAPA	2020	134207847670	661.784.520	50	202,7969	0,246552
BCIP	2017	360175968109	1.429.915.525	125	251,8862	0,496256
BCIP	2018	410369422397	1.429.915.525	89	286,9886	0,310117
BCIP	2019	433534933647	1.429.915.525	64	303,1892	0,211089
BCIP	2020	446592008738	1.429.915.525	75	312,3206	0,240138
BEST	2017	3848185561449	9.647.311.150	250	398,8869	0,626744
BEST	2018	4171994244591	9.647.311.150	208	432,4515	0,480979
BEST	2019	4468749285275	9.647.311.150	216	463,2119	0,466309
BEST	2020	4356657103651	9.647.311.150	180	451,5929	0,398589
BIKA	2017	695646596072	592.280.000	310	1174,5232	0,263937
BIKA	2018	658714932968	592.280.000	260	1112,1681	0,233778

BIKA	2019	614166062359	592.280.000	196	1036,9522	0,189015
BIKA	2020	-344946832098	592.280.000	186	-582,4050	-0,31937
BIPP	2017	1213853361980	5.028.669.366	73	241,3866	0,302419
BIPP	2018	1131229161026	5.028.669.366	88	224,9560	0,391188
BIPP	2019	1116688986722	5.028.669.366	50	222,0645	0,22516
BIPP	2020	1206943891304	5.028.669.366	50	240,0126	0,208322
BKSL	2017	9942554632114	55.258.654.316	130	179,9276	0,722513
BKSL	2018	10621125569214	55.258.659.323	109	192,2074	0,567096
BKSL	2019	10696922809139	55.258.666.481	85	193,5791	0,439097
BKSL	2020	10250098967395	67.083.561.082	50	152,7960	0,327234
BSDE	2017	29196851089224	19.246.696.192	1.700	1516,9799	1,120648
BSDE	2018	30286897950250	19.246.696.192	1.255	1573,6154	0,797527
BSDE	2019	33625414298651	19.246.696.192	1.255	1747,0746	0,718344
BSDE	2020	34471102475824	21.171.365.812	1.225	1628,1946	0,752367
CTRA	2017	15550573000000	18.560.303.397	1.185	837,8405	1,41435
CTRA	2018	16644276000000	18.560.303.397	1.010	896,7675	1,126267
CTRA	2019	17761568000000	18.560.303.397	1.040	956,9654	1,086769
CTRA	2020	17457528000000	18.560.303.397	985	940,5842	1,047222
DART	2017	3559467424000	3.141.390.962	306	1133,0864	0,270059
DART	2018	3575915015000	3.141.390.962	246	1138,3222	0,216108
DART	2019	3315128311000	3.141.390.962	312	1055,3059	0,295649
DART	2020	2914108781000	3.141.390.962	224	927,6492	0,241471
DILD	2017	6310550327246	10.365.854.185	350	608,7825	0,574918
DILD	2018	6515652571077	10.365.854.185	308	628,5688	0,490002
DILD	2019	7234870912135	10.365.854.185	260	697,9522	0,372518

DILD	2020	6049249422919	10.365.854.185	220	583,5746	0,376987
DMAS	2017	7005837802975	48.198.111.100	165	145,3550	1,135152
DMAS	2018	7188503626528	48.198.111.100	159	149,1449	1,066077
DMAS	2019	6495739786307	48.198.111.100	300	134,7717	2,225987
DMAS	2020	5528057150794	48.198.111.100	246	114,6945	2,144829
DUTI	2017	8334861687451	1.850.000.000	5.400	4505,3306	1,19858
DUTI	2018	9414918798240	1.850.000.000	4.390	5089,1453	0,86262
DUTI	2019	10590770182820	1.850.000.000	5.000	5724,7406	0,873402
DUTI	2020	10330221934232	1.850.000.000	3.800	5583,9037	0,680527
ELTY	2017	6163555560013	43.521.913.019	500	141,6196	3,530585
ELTY	2018	9659572138674	43.521.913.019	50	221,9473	0,225279
ELTY	2019	8809949000000	43.521.913.019	50	202,4256	0,247004
ELTY	2020	8435792000000	43.521.913.019	50	193,8286	0,25796
EMDE	2017	786930567158	3.350.000.000	260	234,9046	1,106832
EMDE	2018	804591552373	3.350.000.000	254	240,1766	1,057555
EMDE	2019	772231107983	3.350.000.000	224	230,5167	0,97173
EMDE	2020	548361518839	3.350.000.000	192	163,6900	1,172949
FMII	2017	681891747861	2.721.000.000	515	250,6034	2,05504
FMII	2018	675492776561	2.721.000.000	700	248,2517	2,819719
FMII	2019	627467278500	2.721.000.000	470	230,6017	2,038146
FMII	2020	625182803176	2.721.000.000	670	229,7621	2,916059
GAMA	2017	1098164523621	10.011.027.656	69	109,6955	0,629014
GAMA	2018	1099691968365	10.011.027.656	58	109,8481	0,528002
GAMA	2019	1101797907080	10.011.027.656	50	110,0584	0,454304
GAMA	2020	1088466716917	10.011.027.656	50	108,7268	0,459868

GPRA	2017	1033311672197	4.276.655.336	103	241,6168	0,426295
GPRA	2018	1082013561820	4.276.655.336	110	253,0046	0,434775
GPRA	2019	1132751463041	4.276.655.336	76	264,8685	0,286935
GPRA	2020	1053247818677	4.276.655.336	75	246,2784	0,304533
GWSA	2017	6676500397347	7.800.760.000	150	855,8782	0,175259
GWSA	2018	6893543754696	7.800.760.000	142	883,7016	0,160688
GWSA	2019	7021425794215	7.800.760.000	154	900,0951	0,171093
GWSA	2020	6968422353653	7.800.760.000	135	893,3004	0,151125
INPP	2017	4235343475134	11.181.971.732	650	378,7654	1,716102
INPP	2018	4208785251300	11.181.971.732	700	376,3903	1,859772
INPP	2019	6331642923244	11.181.971.732	840	566,2367	1,483479
INPP	2020	5772041422414	11.181.971.732	730	516,1917	1,414203
JRPT	2017	5976495533000	13.750.000.000	900	434,6542	2,070611
JRPT	2018	6693348687000	13.750.000.000	740	486,7890	1,520166
JRPT	2019	7402497916000	13.750.000.000	600	538,3635	1,114489
JRPT	2020	7875084383000	13.750.000.000	600	572,7334	1,047608
KIJA	2017	5900240238562	20.824.888.369	286	283,3264	1,009437
KIJA	2018	6052508878193	20.824.888.369	276	290,6382	0,949634
KIJA	2019	6307015229316	20.824.888.369	292	302,8595	0,964143
KIJA	2020	6260254508581	20.824.888.369	214	300,6141	0,711876
LPCK	2017	7721416000000	696.000.000	3.014	11093,9885	0,271679
LPCK	2018	6894233000000	696.000.000	1.416	9905,5072	0,142951
LPCK	2019	10882522000000	2.679.600.000	1.025	4061,2487	0,252385
LPCK	2020	6579162000000	2.679.600.000	1.420	2455,2777	0,578346
LPKR	2017	29860294000000	23.077.689.619	387	1293,9031	0,299296

LPKR	2018	25470018000000	23.077.689.619	202	1103,6641	0,182637
LPKR	2019	34376339000000	70.898.018.369	242	484,8702	0,499103
LPKR	2020	23573655000000	70.898.018.369	214	332,5009	0,643607
LPLI	2017	13361020000000	1.170.432.803	130	1141,5452	0,113881
LPLI	2018	10103340000000	1.170.432.803	107	863,2140	0,123955
LPLI	2019	79677100000000	1.170.432.803	104	680,7490	0,152773
LPLI	2020	73926300000000	1.170.432.803	85	631,6151	0,134576
MDLN	2017	7077457731242	12.533.067.322	294	564,7028	0,520628
MDLN	2018	6829799424211	12.533.067.322	226	544,9424	0,414723
MDLN	2019	5981949026898	12.533.067.322	214	477,2933	0,448362
MDLN	2020	4220208243185	12.533.067.322	51	336,7259	0,151459
MMLP	2017	4670189629000	6.889.134.608	570	677,9066	0,840824
MMLP	2018	5308226825000	6.889.134.608	520	770,5216	0,674868
MMLP	2019	5626779471000	6.889.134.608	198	816,7614	0,242421
MMLP	2020	5762537984000	6.889.134.608	298	836,4676	0,35626
MTLA	2017	2999352246000	7.655.126.330	398	391,8096	1,015799
MTLA	2018	3438762407000	7.655.126.330	448	449,2104	0,997305
MTLA	2019	3849851000000	7.655.126.330	580	502,9115	1,153284
MTLA	2020	4076937000000	7.655.126.330	430	532,5761	0,807396
NIRO	2017	3655733911217	22.198.871.804	80	164,6811	0,485787
NIRO	2018	6115016463186	22.198.871.804	89	275,4652	0,32309
NIRO	2019	6438320254622	22.198.871.804	140	290,0292	0,48271
NIRO	2020	6589326198353	22.198.871.804	162	296,8316	0,545764
OMRE	2017	4014036522457	1.745.000.000	880	2300,3075	0,382558
OMRE	2018	3847663658030	1.745.000.000	1.790	2204,9648	0,811804

OMRE	2019	3787172586518	1.745.000.000	980	2170,2995	0,451551
OMRE	2020	3549925412734	1.745.000.000	324	2034,3412	0,159265
PLIN	2017	986912868000	3.550.000.000	3.550	278,0036	12,76962
PLIN	2018	1232152528000	3.550.000.000	2.880	347,0852	8,297674
PLIN	2019	11575574237000	3.550.000.000	3.300	3260,7251	1,012045
PLIN	2020	10653586794000	3.550.000.000	2.450	3001,0104	0,816392
PPRO	2017	5000108540935	61.675.671.883	189	81,0710	2,33129
PPRO	2018	5818568010883	61.675.671.883	117	94,3414	1,240177
PPRO	2019	4521120814257	61.675.671.883	68	73,3048	0,927634
PPRO	2020	4544219996632	61.675.671.883	94	73,6793	1,275799
PUDP	2017	334628973747	329.560.000	450	1015,3810	0,443183
PUDP	2018	338175836344	329.560.000	480	1026,1435	0,467771
PUDP	2019	341089560078	329.560.000	300	1034,9847	0,289859
PUDP	2020	317352279296	329.560.000	230	962,9575	0,238848
RBMS	2017	231038723889	326.722.500	153	707,1405	0,215884
RBMS	2018	629209176674	2.656.212.826	94	236,8821	0,396822
RBMS	2019	604330383918	2.656.212.826	68	227,5158	0,29888
RBMS	2020	559750108573	2.656.212.826	50	210,7324	0,237268
RDTX	2017	2054961766461	268.800.000	6.000	7644,9470	0,784832
RDTX	2018	2313423014628	268.800.000	5.500	8606,4844	0,639053
RDTX	2019	2524704640419	268.800.000	5.550	9392,5024	0,590897
RDTX	2020	2736651682675	268.800.000	5.250	10180,9958	0,515667
RODA	2017	2733654149994	13.592.128.209	170	201,1204	0,845265
RODA	2018	2725969594506	13.592.128.209	398	200,5550	1,984493
RODA	2019	2431907453426	13.592.128.209	50	178,9203	0,279454

RODA	2020	2201679698409	13.592.128.209	51	161,9820	0,31485
SMDM	2017	2497872652546	4.772.138.237	106	523,4284	0,202511
SMDM	2018	2552513564173	4.772.138.237	138	534,8784	0,258003
SMDM	2019	2623695416052	4.772.138.237	119	549,7945	0,216445
SMDM	2020	2648005601975	4.772.138.237	103	554,8887	0,185623
SMRA	2017	8353742063000	14.426.781.680	945	579,0440	1,632
SMRA	2018	9060704565000	14.426.781.680	805	628,0475	1,28175
SMRA	2019	9451359922000	14.426.781.680	1.005	655,1260	1,534056
SMRA	2020	9085688540000	14.426.781.680	780	629,7793	1,238561



LAMPIRAN 17

Kode Perusahaan	Tahun	Jumlah Lembar Saham Beredar	Laba Per Tahun	Harga Saham (t)	Laba per lembar saham (EPS)	PER
APLN	2017	19364561700	1882581400000	210	97,2179	0,0103
APLN	2018	19364561700	193730292000	152	10,0044	0,1000
APLN	2019	19364561700	120811697000	177	6,2388	0,1603
APLN	2020	22699326780	180144688000	188	7,9361	0,1260
ASRI	2017	19649411888	1385189177000	356	70,4952	0,0142
ASRI	2018	19649411888	970586600000	312	49,3952	0,0202
ASRI	2019	19649411888	1012947312000	238	51,5510	0,0194
ASRI	2020	19649411888	-1036617865000	242	-52,7557	-0,0190
BAPA	2017	661784520	13212381915	88	19,9648	0,0501
BAPA	2018	661784520	4950263483	109	7,4802	0,1337
BAPA	2019	661784520	4956230815	71	7,4892	0,1335
BAPA	2020	661784520	-3737826580	50	-5,6481	-0,1771
BCIP	2017	1429915525	53529632889	125	37,4355	0,0267
BCIP	2018	1429915525	50247119273	89	35,1399	0,0285
BCIP	2019	1429915525	23201520208	64	16,2258	0,0616
BCIP	2020	1429915525	12990816748	75	9,0850	0,1101
BEST	2017	9647311150	483387486933	250	50,1059	0,0200
BEST	2018	9647311150	422536948687	208	43,7984	0,0228
BEST	2019	9647311150	380152937259	216	39,4051	0,0254
BEST	2020	9647311150	-115219635076	180	-11,9432	-0,0837
BIKA	2017	592280000	-44354027770	310	-74,8869	-0,0134
BIKA	2018	592280000	-45682595609	260	-77,1301	-0,0130

BIKA	2019	592280000	-82553635471	196	-139,3828	-0,0072
BIKA	2020	592280000	-104334806073	186	-176,1579	-0,0057
BIPP	2017	5028669366	-31033697167	73	-6,1714	-0,1620
BIPP	2018	5028669366	-79203069270	88	-15,7503	-0,0635
BIPP	2019	5028669366	4822404616	50	0,9590	1,0428
BIPP	2020	5028669366	94063094416	50	18,7054	0,0535
BKSL	2017	55258654316	468559181741	130	8,4794	0,1179
BKSL	2018	55258659323	368591316449	109	6,6703	0,1499
BKSL	2019	55258666481	68928077412	85	1,2474	0,8017
BKSL	2020	67083561082	-556301782629	50	-8,2927	-0,1206
BSDE	2017	19246696192	5166720070985	1700	268,4471	0,0037
BSDE	2018	19246696192	1701817694927	1255	88,4213	0,0113
BSDE	2019	19246696192	3130076103452	1255	162,6293	0,0061
BSDE	2020	21171365812	486257814158	1225	22,9677	0,0435
CTRA	2017	18560303397	1018529000000	1185	54,8767	0,0182
CTRA	2018	18560303397	1302702000000	1010	70,1875	0,0142
CTRA	2019	18560303397	1283281000000	1040	69,1412	0,0145
CTRA	2020	18560303397	1370686000000	985	73,8504	0,0135
DART	2017	3141390962	30177817000	306	9,6065	0,1041
DART	2018	3141390962	13121021000	246	4,1768	0,2394
DART	2019	3141390962	-260776918000	312	-83,0132	-0,0120
DART	2020	3141390962	-400173079000	224	-127,3872	-0,0079
DILD	2017	10365854185	271536513369	350	26,1953	0,0382
DILD	2018	10365854185	194106659340	308	18,7256	0,0534
DILD	2019	10365854185	436709213814	260	42,1296	0,0237

DILD	2020	10365854185	68962241069	220	6,6528	0,1503
DMAS	2017	48198111100	657119635819	165	13,6337	0,0733
DMAS	2018	48198111100	496364970438	159	10,2984	0,0971
DMAS	2019	48198111100	1335420919293	300	27,7069	0,0361
DMAS	2020	48198111100	1348575384650	246	27,9798	0,0357
DUTI	2017	1850000000	648646197979	5400	350,6196	0,0029
DUTI	2018	1850000000	1126657230110	4390	609,0039	0,0016
DUTI	2019	1850000000	1289962965315	5000	697,2773	0,0014
DUTI	2020	1850000000	638427373273	3800	345,0959	0,0029
ELTY	2017	43521913019	-266476276309	500	-6,1228	-0,1633
ELTY	2018	43521913019	2726725583414	50	62,6518	0,0160
ELTY	2019	43521913019	-326358000000	50	-7,4987	-0,1334
ELTY	2020	43521913019	-818854000000	50	-18,8148	-0,0531
EMDE	2017	3350000000	106211882512	260	31,7050	0,0315
EMDE	2018	3350000000	16095009620	254	4,8045	0,2081
EMDE	2019	3350000000	-34638520599	224	-10,3399	-0,0967
EMDE	2020	3350000000	-56617681066	192	-16,9008	-0,0592
FMII	2017	2721000000	8731194357	515	3,2088	0,3116
FMII	2018	2721000000	5908257104	700	2,1714	0,4605
FMII	2019	2721000000	2718797575	470	0,9992	1,0008
FMII	2020	2721000000	-1481751003	670	-0,5446	-1,8363
GAMA	2017	10011027656	430230026	69	0,0430	23,2690
GAMA	2018	10011027656	1563776007	58	0,1562	6,4018
GAMA	2019	10011027656	1983736195	50	0,1982	5,0466
GAMA	2020	10011027656	-13238238305	50	-1,3224	-0,7562

GPRA	2017	4276655336	37316086438	103	8,7255	0,1146
GPRA	2018	4276655336	50425199916	110	11,7908	0,0848
GPRA	2019	4276655336	55222657634	76	12,9126	0,0774
GPRA	2020	4276655336	34752426451	75	8,1261	0,1231
GWSA	2017	7800760000	188500432096	150	24,1644	0,0414
GWSA	2018	7800760000	210570439177	142	26,9936	0,0370
GWSA	2019	7800760000	127336758461	154	16,3236	0,0613
GWSA	2020	7800760000	-57214351055	135	-7,3345	-0,1363
INPP	2017	11181971732	2505837300	650	0,2241	4,4624
INPP	2018	11181971732	-14588223833	700	-1,3046	-0,7665
INPP	2019	11181971732	2081142336348	840	186,1159	0,0054
INPP	2020	11181971732	-483534590924	730	-43,2423	-0,0231
JRPT	2017	13750000000	1117126108000	900	81,2455	0,0123
JRPT	2018	13750000000	1049745761000	740	76,3451	0,0131
JRPT	2019	13750000000	1037201837000	600	75,4329	0,0133
JRPT	2020	13750000000	1013418153000	600	73,7031	0,0136
KIJA	2017	20824888369	149840578536	286	7,1953	0,1390
KIJA	2018	20824888369	67100402943	276	3,2221	0,3104
KIJA	2019	20824888369	141140307068	292	6,7775	0,1475
KIJA	2020	20824888369	45249873535	214	2,1729	0,4602
LPCCK	2017	696000000	36844000000	3014	52,9368	0,0189
LPCCK	2018	696000000	2220722000000	1416	3190,6925	0,0003
LPCCK	2019	2679600000	384032000000	1025	143,3169	0,0070
LPCCK	2020	2679600000	-3646386000000	1420	-1360,7949	-0,0007
LPKR	2017	23077689619	856984000000	387	37,1347	0,0269

LPKR	2018	23077689619	1726085000000	202	74,7945	0,0134
LPKR	2019	70898018369	-2061418000000	242	-29,0758	-0,0344
LPKR	2020	70898018369	-9637220000000	214	-135,9307	-0,0074
LPLI	2017	1170432803	-3447230000000	130	-294,5261	-0,0034
LPLI	2018	1170432803	-619450000000	107	-52,9249	-0,0189
LPLI	2019	1170432803	-1945200000000	104	-16,6195	-0,0602
LPLI	2020	1170432803	-2111700000000	85	-18,0420	-0,0554
MDLN	2017	12533067322	614773608046	294	49,0521	0,0204
MDLN	2018	12533067322	25265863861	226	2,0159	0,4960
MDLN	2019	12533067322	-103649380100	214	-8,2701	-0,1209
MDLN	2020	12533067322	-1763880064128	51	-140,7381	-0,0071
MMLP	2017	6889134608	293064581000	570	42,5401	0,0235
MMLP	2018	6889134608	281313117000	520	40,8343	0,0245
MMLP	2019	6889134608	273821192000	198	39,7468	0,0252
MMLP	2020	6889134608	-89078551000	298	-12,9303	-0,0773
MTLA	2017	7655126330	551010785000	398	71,9793	0,0139
MTLA	2018	7655126330	507227779000	448	66,2599	0,0151
MTLA	2019	7655126330	4876220000000	580	63,6988	0,0157
MTLA	2020	7655126330	2863070000000	430	37,4007	0,0267
NIRO	2017	22198871804	3721787876	80	0,1677	5,9646
NIRO	2018	22198871804	-35053073458	89	-1,5790	-0,6333
NIRO	2019	22198871804	-42279000684	140	-1,9046	-0,5251
NIRO	2020	22198871804	157776799288	162	7,1074	0,1407
OMRE	2017	17450000000	-66193842560	880	-37,9334	-0,0264
OMRE	2018	17450000000	133966017617	1790	76,7714	0,0130

OMRE	2019	1745000000	-60443046688	980	-34,6378	-0,0289
OMRE	2020	1745000000	-222986825963	324	-127,7861	-0,0078
PLIN	2017	3550000000	286288858000	3550	80,6447	0,0124
PLIN	2018	3550000000	214534304000	2880	60,4322	0,0165
PLIN	2019	3550000000	548538232000	3300	154,5178	0,0065
PLIN	2020	3550000000	-575176897000	2450	-162,0217	-0,0062
PPRO	2017	61675671883	459642836413	189	7,4526	0,1342
PPRO	2018	61675671883	496783496821	117	8,0548	0,1242
PPRO	2019	61675671883	247278863075	68	4,0093	0,2494
PPRO	2020	61675671883	106377057578	94	1,7248	0,5798
PUDP	2017	329560000	6018020897	450	18,2608	0,0548
PUDP	2018	329560000	5726799950	480	17,3771	0,0575
PUDP	2019	329560000	4343694646	300	13,1803	0,0759
PUDP	2020	329560000	-23445488581	230	-71,1418	-0,0141
RBMS	2017	326722500	14519780720	153	44,4407	0,0225
RBMS	2018	2656212826	5403552648	94	2,0343	0,4916
RBMS	2019	2656212826	-23680248765	68	-8,9150	-0,1122
RBMS	2020	2656212826	-45421421796	50	-17,1001	-0,0585
RDTX	2017	268800000	246909721574	6000	918,5630	0,0011
RDTX	2018	268800000	267384570823	5500	994,7343	0,0010
RDTX	2019	268800000	232773280699	5550	865,9720	0,0012
RDTX	2020	268800000	236087887526	5250	878,3032	0,0011
RODA	2017	13592128209	40697612329	170	2,9942	0,3340
RODA	2018	13592128209	102088999	398	0,0075	133,1400
RODA	2019	13592128209	-276047576448	50	-20,3094	-0,0492

RODA	2020	13592128209	-168023184891	51	-12,3618	-0,0809
SMDM	2017	4772138237	19737381645	106	4,1360	0,2418
SMDM	2018	4772138237	85390121403	138	17,8935	0,0559
SMDM	2019	4772138237	73368288038	119	15,3743	0,0650
SMDM	2020	4772138237	18706792552	103	3,9200	0,2551
SMRA	2017	14426781680	532437613000	945	36,9062	0,0271
SMRA	2018	14426781680	690623630000	805	47,8709	0,0209
SMRA	2019	14426781680	613020426000	1005	42,4918	0,0235
SMRA	2020	14426781680	245909153000	780	17,0453	0,0587



LAMPIRAN 18

Kode Perusahaan	Tahun	Harga Saham (t)	Harga Saham (t-1)	Return Saham
APLN	2017	Rp 210	Rp 210	0,0000
APLN	2018	Rp 152	Rp 210	-0,2762
APLN	2019	Rp 177	Rp 152	0,1645
APLN	2020	Rp 188	Rp 177	0,0621
ASRI	2017	Rp 356	Rp 352	0,0114
ASRI	2018	Rp 312	Rp 356	-0,1236
ASRI	2019	Rp 238	Rp 312	-0,2372
ASRI	2020	Rp 242	Rp 238	0,0168
BAPA	2017	Rp 88	Rp 50	0,7600
BAPA	2018	Rp 109	Rp 88	0,2386
BAPA	2019	Rp 71	Rp 109	-0,3486
BAPA	2020	Rp 50	Rp 71	-0,2958
BCIP	2017	Rp 125	Rp 106	0,1792
BCIP	2018	Rp 89	Rp 125	-0,2880
BCIP	2019	Rp 64	Rp 89	-0,2809
BCIP	2020	Rp 75	Rp 64	0,1719
BEST	2017	Rp 250	Rp 256	-0,0234
BEST	2018	Rp 208	Rp 250	-0,1680
BEST	2019	Rp 216	Rp 208	0,0385
BEST	2020	Rp 180	Rp 216	-0,1667
BIKA	2017	Rp 310	Rp 470	-0,3404
BIKA	2018	Rp 260	Rp 310	-0,1613
BIKA	2019	Rp 196	Rp 260	-0,2462
BIKA	2020	Rp 186	Rp 196	-0,0510
BIPP	2017	Rp 73	Rp 90	-0,1889
BIPP	2018	Rp 88	Rp 73	0,2055
BIPP	2019	Rp 50	Rp 88	-0,4318
BIPP	2020	Rp 50	Rp 50	0,0000
BKSL	2017	Rp 130	Rp 92	0,4130
BKSL	2018	Rp 109	Rp 130	-0,1615
BKSL	2019	Rp 85	Rp 109	-0,2202
BKSL	2020	Rp 50	Rp 85	-0,4118
BSDE	2017	Rp 1.700	Rp 1.755	-0,0313
BSDE	2018	Rp 1.255	Rp 1.700	-0,2618
BSDE	2019	Rp 1.255	Rp 1.255	0,0000
BSDE	2020	Rp 1.225	Rp 1.255	-0,0239
CTRA	2017	Rp 1.185	Rp 1.335	-0,1124
CTRA	2018	Rp 1.010	Rp 1.185	-0,1477

CTRA	2019	Rp	1.040	Rp	1.010	0,0297
CTRA	2020	Rp	985	Rp	1.040	-0,0529
DART	2017	Rp	306	Rp	360	-0,1500
DART	2018	Rp	246	Rp	306	-0,1961
DART	2019	Rp	312	Rp	246	0,2683
DART	2020	Rp	224	Rp	312	-0,2821
DILD	2017	Rp	350	Rp	500	-0,3000
DILD	2018	Rp	308	Rp	350	-0,1200
DILD	2019	Rp	260	Rp	308	-0,1558
DILD	2020	Rp	220	Rp	260	-0,1538
DMAS	2017	Rp	165	Rp	230	-0,2826
DMAS	2018	Rp	159	Rp	165	-0,0364
DMAS	2019	Rp	300	Rp	159	0,8868
DMAS	2020	Rp	246	Rp	300	-0,1800
DUTI	2017	Rp	5.400	Rp	6.000	-0,1000
DUTI	2018	Rp	4.390	Rp	5.400	-0,1870
DUTI	2019	Rp	5.000	Rp	4.390	0,1390
DUTI	2020	Rp	3.800	Rp	5.000	-0,2400
ELTY	2017	Rp	500	Rp	500	0,0000
ELTY	2018	Rp	50	Rp	500	-0,9000
ELTY	2019	Rp	50	Rp	50	0,0000
ELTY	2020	Rp	50	Rp	50	0,0000
EMDE	2017	Rp	260	Rp	140	0,8571
EMDE	2018	Rp	254	Rp	260	-0,0231
EMDE	2019	Rp	224	Rp	254	-0,1181
EMDE	2020	Rp	192	Rp	224	-0,1429
FMII	2017	Rp	515	Rp	500	0,0300
FMII	2018	Rp	700	Rp	515	0,3592
FMII	2019	Rp	470	Rp	700	-0,3286
FMII	2020	Rp	670	Rp	470	0,4255
GAMA	2017	Rp	69	Rp	50	0,3800
GAMA	2018	Rp	58	Rp	69	-0,1594
GAMA	2019	Rp	50	Rp	58	-0,1379
GAMA	2020	Rp	50	Rp	50	0,0000
GPRA	2017	Rp	103	Rp	183	-0,4372
GPRA	2018	Rp	110	Rp	103	0,0680
GPRA	2019	Rp	76	Rp	110	-0,3091
GPRA	2020	Rp	75	Rp	76	-0,0132
GWSA	2017	Rp	150	Rp	129	0,1628
GWSA	2018	Rp	142	Rp	150	-0,0533
GWSA	2019	Rp	154	Rp	142	0,0845

GWSA	2020	Rp	135	Rp	154	-0,1234
INPP	2017	Rp	650	Rp	550	0,1818
INPP	2018	Rp	700	Rp	650	0,0769
INPP	2019	Rp	840	Rp	700	0,2000
INPP	2020	Rp	730	Rp	840	-0,1310
JRPT	2017	Rp	900	Rp	850	0,0588
JRPT	2018	Rp	740	Rp	900	-0,1778
JRPT	2019	Rp	600	Rp	740	-0,1892
JRPT	2020	Rp	600	Rp	600	0,0000
KIJA	2017	Rp	286	Rp	289	-0,0104
KIJA	2018	Rp	276	Rp	286	-0,0350
KIJA	2019	Rp	292	Rp	276	0,0580
KIJA	2020	Rp	214	Rp	292	-0,2671
LPCK	2017	Rp	3.014	Rp	4.848	-0,3783
LPCK	2018	Rp	1.416	Rp	3.014	-0,5302
LPCK	2019	Rp	1.025	Rp	1.416	-0,2761
LPCK	2020	Rp	1.420	Rp	1.025	0,3854
LPKR	2017	Rp	387	Rp	571	-0,3222
LPKR	2018	Rp	202	Rp	387	-0,4795
LPKR	2019	Rp	242	Rp	202	0,2006
LPKR	2020	Rp	214	Rp	242	-0,1157
LPLI	2017	Rp	130	Rp	232	-0,4397
LPLI	2018	Rp	107	Rp	130	-0,1769
LPLI	2019	Rp	104	Rp	107	-0,0280
LPLI	2020	Rp	85	Rp	104	-0,1827
MDLN	2017	Rp	294	Rp	342	-0,1404
MDLN	2018	Rp	226	Rp	294	-0,2313
MDLN	2019	Rp	214	Rp	226	-0,0531
MDLN	2020	Rp	51	Rp	214	-0,7617
MMLP	2017	Rp	570	Rp	684	-0,1661
MMLP	2018	Rp	520	Rp	570	-0,0877
MMLP	2019	Rp	198	Rp	520	-0,6192
MMLP	2020	Rp	298	Rp	198	0,5051
MTLA	2017	Rp	398	Rp	354	0,1243
MTLA	2018	Rp	448	Rp	398	0,1256
MTLA	2019	Rp	580	Rp	448	0,2946
MTLA	2020	Rp	430	Rp	580	-0,2586
NIRO	2017	Rp	80	Rp	94	-0,1489
NIRO	2018	Rp	89	Rp	80	0,1125
NIRO	2019	Rp	140	Rp	89	0,5730
NIRO	2020	Rp	162	Rp	140	0,1571
OMRE	2017	Rp	880	Rp	216	3,0741

OMRE	2018	Rp	1.790	Rp	880	1,0341
OMRE	2019	Rp	980	Rp	1.790	-0,4525
OMRE	2020	Rp	324	Rp	980	-0,6694
PLIN	2017	Rp	3.550	Rp	4.850	-0,2680
PLIN	2018	Rp	2.880	Rp	3.550	-0,1887
PLIN	2019	Rp	3.300	Rp	2.880	0,1458
PLIN	2020	Rp	2.450	Rp	3.300	-0,2576
PPRO	2017	Rp	189	Rp	340	-0,4438
PPRO	2018	Rp	117	Rp	189	-0,3810
PPRO	2019	Rp	68	Rp	117	-0,4188
PPRO	2020	Rp	94	Rp	68	0,3824
PUDP	2017	Rp	450	Rp	380	0,1842
PUDP	2018	Rp	480	Rp	450	0,0667
PUDP	2019	Rp	300	Rp	480	-0,3750
PUDP	2020	Rp	230	Rp	300	-0,2333
RBMS	2017	Rp	153	Rp	55	1,8001
RBMS	2018	Rp	94	Rp	153	-0,3843
RBMS	2019	Rp	68	Rp	94	-0,2766
RBMS	2020	Rp	50	Rp	68	-0,2647
RDTX	2017	Rp	6.000	Rp	10.000	-0,4000
RDTX	2018	Rp	5.500	Rp	6.000	-0,0833
RDTX	2019	Rp	5.550	Rp	5.500	0,0091
RDTX	2020	Rp	5.250	Rp	5.550	-0,0541
RODA	2017	Rp	170	Rp	390	-0,5641
RODA	2018	Rp	398	Rp	170	1,3412
RODA	2019	Rp	50	Rp	398	-0,8744
RODA	2020	Rp	51	Rp	50	0,0200
SMDM	2017	Rp	106	Rp	76	0,3947
SMDM	2018	Rp	138	Rp	106	0,3019
SMDM	2019	Rp	119	Rp	138	-0,1377
SMDM	2020	Rp	103	Rp	119	-0,1345
SMRA	2017	Rp	945	Rp	1.325	-0,2868
SMRA	2018	Rp	805	Rp	945	-0,1481
SMRA	2019	Rp	1.005	Rp	805	0,2484
SMRA	2020	Rp	780	Rp	1.005	-0,2239



UNIVERSITAS MUHAMMADIYAH PONOROGO

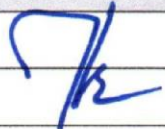
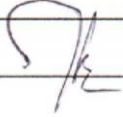
FAKULTAS EKONOMI

Jl. Budi Utomo No. 10 Ponorogo 63471 Jawa Timur Indonesia
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Akreditasi Institusi B oleh BAN-PT
(SK Nomor : 77/SK/BAN-PT/Ak-PPJ/PT/IV/2020)

BERITA ACARA BIMBINGAN SKRIPSI

1. Nama Mahasiswa : PUSPA INDAH SEKAR PRIANINTAN
2. NIM : 18414702
3. Jurusan : Manajemen
4. Bidang : Keuangan
5. Alamat : Jalan Raya Pacitan Ponorogo 001/001 Dawang slahung Ponorogo
6. Judul Skripsi : Analisis Pengaruh Market Risk, Book To Market Ratio, Dan Price Earning Ratio Terhadap Return Saham Perusahaan Property Dan Real Estate Yang Terdaftar Di Bursa Efek Indonesia (BEI) Tahun 2017-2020
7. Masa Pembimbingan : September 2021 s/d Agustus 2022
8. Tanggal Mengajukan Skripsi : 3 Desember 2021
9. Konsultasi :

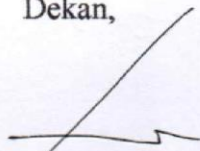
Tanggal Disetujui	BAB	Paraf Pembimbing
31/1/2022	Revisi Proposal	
4/3/2022	Revisi proposal	
9/3/2022	Acc proposal	
14/3/2022	Revisi proposal	
14/4/2022	Acc proposal dg perbaikan pengetikan	
24/5/2022	Revisi BAB I, II, & III	
26/5/2022	ACC BAB I, II, & III	
8/6/2022	Revisi bab 1, 2, 3	
15/6/2022	Acc bab 1, 2, 3	
29/6/2022	Revisi Bab 4 dan	
30/6/2022	ACC	

Tanggal Disetujui	BAB	Paraf Pembimbing
12/7' 2022	Revisi bab 4.5 celah spani pengetikan, bentuk huruf.!	
18/7' 2022	ACC sidang dengan catatan: - pengetikan dicelk kembali, perbaiki sebelum sidang - catatan = koreksian yg blm dipenuhi, dilaksanakan. - Draft artikel segera disusun.	

10. Tanggal Selesai Penulisan Skripsi : _____
11. Keterangan Bimbingan Telah Selesai : _____
12. Telah Di Evaluasi/Di Uji Dengan Nilai : _____ (angka)
 _____ (huruf)

Pembimbing,

TITI RAPINI, SE.MM
 NIDN. 0005056301

Ponorogo, 3 Desember 2021
 Dekan,

Dr. HADI SUMARSONO, M.Si
 NIP. 19760508 200501 1 002