

LAMPIRAN
Lampiran 11

DAFTAR EMITEN LQ45 PERIODE 2016		
No.	Nama Emiten LQ45	Kode
1	PT Astra Agro Lestari Tbk	AALI
2	PT Adhi Karya (Persero) Tbk	ADHI
3	PT Adaro Energy Tbk	ADRO
4	PT AKR Corporindo	AKRA
5	PT Aneka Tambang (Persero) Tbk	ANTM
6	PT Astra International Tbk	ASII
7	PT Alam Sutera Realty Tbk	ASRI
8	PT Bank Central Asia Tbk	BBCA
9	PT Bank Negara Indonesia Tbk	BBNI
10	PT Bank Rakyat Indonesia Tbk	BBRI
11	PT Bank Tabungan Negara Tbk	BBTN
12	PT Bank Mandiri Tbk	BMRI
13	PT Global Mediacom Tbk	BMTR
14	PT Bumi Serpong Damai Tbk	BSDE
15	PT Charoen Pokphand Indonesia Tbk	CPIN
16	PT Gudang Garam Tbk	GGRM
17	PT HM Sampoerna Tbk	HSMP
18	PT Indofood CBP Sukses Makmur Tbk	ICBP
19	PT Vale Indonesia Tbk	INCO
20	PT Indofood Sukses Makmur Tbk	INDF
21	PT Indocement Tunggul Prakarsa Tbk	INTP
22	PT Jasa Marga Tbk	JSMR
23	PT Kalbe Farma Tbk	KLBF
24	PT Lippo Karawaci Tbk	LPKR
25	PT Matahari Department Store Tbk	LPPF
26	PT PP London Sumatra Indonesia Tbk	LSIP
27	PT Media Nusantara Citra Tbk	MNCN
28	PT Matahari Putra Prima Tbk	MPPA
29	PT Hanson International Tbk	MYRX
30	PT Perusahaan Gas Negara Tbk	PGAS

31	PT Tambang Batubara Bukit Asam Tbk	PTBA	Esa Unggul
32	PT PP (Persero) Tbk	PTPP	
33	PT Pakuwon Jati Tbk	PWON	
34	PT Surya Citra Media Tbk	SCMA	
35	PT Semen Indonesia (Persero) Tbk	SMGR	
36	PT Summarecon Agung Tbk	SMRA	
37	PT Siloam International Hospitals Tbk	SILO	
38	PT Sri Rejeki Isman Tbk	SRIL	
39	PT Sawit Sumbermas Sarana Tbk	SSMS	
40	PT Tower Bersama Infrastructure Tbk	TBIG	
41	PT Telekomunikasi Indonesia Tbk	TLKM	
42	PT United Tractors Tbk	UNTR	
43	PT Unilever Indonesia Tbk	UNVR	
44	PT Wijaya Karya (Persero) Tbk	WIKA	
45	PT Waskita Karya (Persero) Tbk	WSKT	

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10	PT Bank Rakyat Indonesia Tbk	BBRI
11	PT Bank Tabungan Negara Tbk	BBTN
12	PT Bank Mandiri Tbk	BMRI
13	PT Bumi Serpong Damai Tbk	BSDE
14	PT Bumi Resources Tbk	BUMI
15	PT Charoen Pokphand Indonesia Tbk	CPIN

16	PT Elnusa Tbk	ELSA	Esa Unggul
17	PT XL Axiata Tbk	EXCL	
18	PT Gudang Garam Tbk	GGRM	
19	PT HM Sampoerna Tbk	HSMP	
20	PT Indofood CBP Sukses Makmur Tbk	ICBP	
21	PT Vale Indonesia Tbk	INCO	
22	PT Indofood Sukses Makmur Tbk	INDF	
23	PT Indocement Tungal Prakarsa Tbk	INTP	
24	PT Jasa Marga Tbk	JSMR	
25	PT Kalbe Farma Tbk	KLBF	
26	PT Lippo Karawaci Tbk	LPKR	
27	PT Matahari Department Store Tbk	LPPF	
28	PT PP London Sumatra Indonesia Tbk	LSIP	
29	PT Media Nusantara Citra Tbk	MNCN	
30	PT Hanson International Tbk	MYRX	
31	PT Perusahaan Gas Negara Tbk	PGAS	
32	PT PP Properti Tbk	PPRO	
33	PT Tambang Batubara Bukit Asam Tbk	PTBA	
34	PT PP (Persero) Tbk	PTPP	
35	PT Pakuwon Jati Tbk	PWON	
36	PT Surya Citra Media Tbk	SCMA	
37	PT Semen Indonesia (Persero) Tbk	SMGR	
38	PT Summarecon Agung Tbk	SMRA	
39	PT Sri Rejeki Isman Tbk	SRIL	
40	PT Sawit Sumbermas Sarana Tbk	SSMS	
41	PT Telekomunikasi Indonesia Tbk	TLKM	
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1	Adhi Karya (Persero) Tbk.	ADHI

2	Adaro Energy Tbk.	ADRO	sa Unggul
3	AKR Corporindo Tbk.	AKRA	
4	Aneka Tambang (Persero) Tbk.	ANTM	
5	Astra International Tbk.	ASII	
6	Bank Central Asia Tbk.	BBCA	
7	Bank Negara Indonesia (Persero) Tbk.	BBNI	
8	Bank Rakyat Indonesia (Persero) Tbk.	BBRI	
9	Bank Tabungan Indonesia (Persero) Tbk.	BBTN	
10	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk.	BJBR	
11	Sentul City Tbk.	BKSL	
12	Bank Mandiri (Persero) Tbk.	BMRI	
13	Barito Pacific Tbk.	BRPT	
14	Bumi Serpong Damai Tbk.	BSDE	
15	Elnusa Tbk.	ELSA	
16	XL Axiata Tbk.	EXCL	
17	Gudang Garam Tbk.	GGRM	
18	HM Sampoerna Tbk.	HMSP	
19	Indofood CBP Sukses Makmur Tbk.	ICBP	
20	Vale Indonesia Tbk.	INCO	
21	Indofood Sukses Makmur Tbk.	INDF	
22	Indika Energy Tbk.	INDY	
23	Indah Kiat Pulp & Paper Tbk.	INKP	
24	Indocement Tunggul Prakasa Tbk.	INTP	
25	Indo Tambangraya Megah Tbk.	ITMG	
26	Jasa Marga (Persero) Tbk.	JSMR	
27	Kalbe Farma Tbk.	KLBF	
28	Lippo Karawaci Tbk.	LPKR	
29	Matahari Department Store Tbk.	LPPF	
30	Medco Energi Internasional Tbk.	MEDC	
31	Media Nusantara Citra Tbk.	MNCN	
32	Perusahaan Gas Negara (Persero) Tbk.	PGAS	
33	Bukit Asam Tbk.	PTBA	
34	PP (Persero) Tbk.	PTPP	
35	Surya Citra Media Tbk.	SCMA	

36	Semen Indonesia (Persero) Tbk.	SMGR	Esa Unggul
37	Sri Rejeki Isman Tbk.	SRIL	
38	Sawit Sumbermas Sarana Tbk.	SSMS	
39	Telekomunikasi Indonesia (Persero) Tbk.	TLKM	
40	Chandra Asri Petrochemical Tbk.	TPIA	
41	United Tractors Tbk.	UNTR	
42	Unilever Indonesia Tbk.	UNVR	
43	Wijaya Karya (Persero) Tbk.	WIKA	
44	Waskita Beton Precast Tbk.	WSBP	
45	Waskita Karya (Persero) Tbk.	WSKT	

2. Tabulasi Data Penelitian

NO	Nama Emiten	VARIABEL PENELITIAN			
		ROA	EPS	DER	CLOSING PRICE
1	ADRO Adaro Energy Tbk 2015	2.53	65.74	0.78	730
	ADRO Adaro Energy Tbk 2016	5.22	140.56	0.72	1520
	ADRO Adaro Energy Tbk 2017	7.87	204.71	0.67	1885
	ADRO Adaro Energy Tbk 2018	6.76	189.91	0.64	1295
2	AKRA AKR Corporindo Tbk 2015	6.96	262.36	1.09	6500
	AKRA AKR Corporindo Tbk 2016	6.61	253.22	0.96	6625
	AKRA AKR Corporindo Tbk 2017	7.75	299.94	0.86	4920
	AKRA AKR Corporindo Tbk 2018	8.01	409.70	1.01	3980
3	ANTM Aneka Tambang Tbk 2015	(4.75)	(59.96)	0.66	760
	ANTM Aneka Tambang Tbk 2016	0.22	2.70	0.63	775
	ANTM Aneka Tambang Tbk 2017	0.45	5.68	0.62	865
	ANTM Aneka Tambang Tbk 2018	2.63	36.39	0.69	725
4	ASII Astra International Tbk 2015	6.36	357.31	0.94	6725
	ASII Astra International Tbk 2016	6.99	374.37	0.87	8750
	ASII Astra International Tbk 2017	7.84	466.39	0.89	6900
	ASII Astra International Tbk 2018	7.94	535.35	0.98	7450
5	BBCA Bank Central Asia Tbk 2015	3.03	730.83	5.60	13.050
	BBCA Bank Central Asia Tbk 2016	3.05	835.76	4.97	17150
	BBCA Bank Central Asia Tbk 2017	3.11	945.45	4.68	22700
	BBCA Bank Central Asia Tbk 2018	3.13	1048.68	4.40	29100
6	BBNI Bank Negara Indonesia (Persero) Tbk 2015	1.80	486.18	5.26	4585
	BBNI Bank Negara Indonesia (Persero) Tbk 2016	1.89	608.02	5.52	6550
	BBNI Bank Negara Indonesia (Persero) Tbk 2017	1.94	730.16	5.79	8475
	BBNI Bank Negara Indonesia (Persero) Tbk 2018	1.87	805.16	6.08	8400
7	BBRI Bank Rakyat Indonesia (Persero) Tbk 2015	2.89	1029.53	6.76	10350
	BBRI Bank Rakyat Indonesia (Persero) Tbk 2016	2.61	1061.88	5.84	14475
	BBRI Bank Rakyat Indonesia (Persero) Tbk 2017	2.58	235.08	5.73	3080

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	BBRI Bank Rakyat Indonesia (Persero) Tbk 2018	2.50	120.69	5.92	4100
8	BBTN Bank Tabungan Negara (Persero) Tbk 2015	1.08	174.91	11.40	1760
	BBTN Bank Tabungan Negara (Persero) Tbk 2016	1.22	247.30	10.20	2500
	BBTN Bank Tabungan Negara (Persero) Tbk 2017	1.16	285.88	10.34	3050
	BBTN Bank Tabungan Negara (Persero) Tbk 2018	0.92	265.15	11.06	2470
9	BMRI Bank Mandiri (Persero) Tbk 2015	2.32	871.50	6.16	9650
	BMRI Bank Mandiri (Persero) Tbk 2016	1.41	591.71	5.38	12600
	BMRI Bank Mandiri (Persero) Tbk 2017	1.91	442.28	5.22	7050
	BMRI Bank Mandiri (Persero) Tbk 2018	2.15	536.04	5.09	7675
10	BSDE Bumi Serpong Damai Tbk 2015	6.53	122.17	0.63	1850
	BSDE Bumi Serpong Damai Tbk 2016	5.32	105.86	0.57	1810
	BSDE Bumi Serpong Damai Tbk 2017	11.29	269.59	0.57	1705
	BSDE Bumi Serpong Damai Tbk 2018	3.27	88.42	0.72	1350
11	CPIN Charoen Pokphand Indonesia Tbk 2015	7.42	112.02	0.97	3715
	CPIN Charoen Pokphand Indonesia Tbk 2016	9.19	13.54	0.71	3170
	CPIN Charoen Pokphand Indonesia Tbk 2017	10.18	152.32	0.56	3680
	CPIN Charoen Pokphand Indonesia Tbk 2018	16.46	277.74	0.43	4900
12	GGRM Gudang Garam Tbk 2015	10.16	3344.78	0.67	69250
	GGRM Gudang Garam Tbk 2016	10.60	3470.26	0.59	73950
	GGRM Gudang Garam Tbk 2017	11.62	4030.66	0.58	68500
	GGRM Gudang Garam Tbk 2018	11.28	4049.62	0.53	80475
13	HMSP HM Sampoerna Tbk 2015	27.26	2227.36	0.19	99875
	HMSP HM Sampoerna Tbk 2016	30.02	109.72	0.24	3930
	HMSP HM Sampoerna Tbk 2017	29.37	108.93	0.26	3790
	HMSP HM Sampoerna Tbk 2018	29.05	116.39	0.32	3380
14	ICBP Indofood CBP Sukses Makmur Tbk 2015	11.01	514.62	0.62	15275
	ICBP Indofood CBP Sukses Makmur Tbk 2016	12.56	617.45	0.56	8700
	ICBP Indofood CBP Sukses Makmur Tbk 2017	11.21	325.55	0.56	8700
	ICBP Indofood CBP Sukses Makmur Tbk 2018	13.56	392.37	0.51	9800
15	INCO Vale Indonesia Tbk 2015	2.21	70.11	0.25	1860
	INCO Vale Indonesia Tbk 2016	0.09	2.58	0.21	1905
	INCO Vale Indonesia Tbk 2017	(0.70)	(20.82)	0.20	3860
	INCO Vale Indonesia Tbk 2018	2.75	88.56	0.17	2700
16	INDF Indofood Sukses Makmur Tbk 2015	4.04	338.02	1.13	7125
	INDF Indofood Sukses Makmur Tbk 2016	6.41	472.02	0.87	8750
	INDF Indofood Sukses Makmur Tbk 2017	5.85	474.75	0.88	7075
	INDF Indofood Sukses Makmur Tbk 2018	5.14	474.48	0.93	6600
17	INTP Indocement Tunggul Prakasa Tbk 2015	15.76	1183.48	0.16	19725
	INTP Indocement Tunggul Prakasa Tbk 2016	12.84	1051.37	0.15	18500
	INTP Indocement Tunggul Prakasa Tbk 2017	6.22	505.22	0.18	17625
	INTP Indocement Tunggul Prakasa Tbk 2018	4.12	311.29	0.16	21200
18	JSMR Jasa Marga (Persero) Tbk 2015	3.59	213.14	1.97	5450
	JSMR Jasa Marga (Persero) Tbk 2016	3.37	260.40	2.27	5250
	JSMR Jasa Marga (Persero) Tbk 2017	2.64	303.15	3.31	4450
	JSMR Jasa Marga (Persero) Tbk 2018	2.47	303.48	3.08	5700
19	KLBF Kalbe Farma Tbk 2015	15.02	42.76	0.25	1375

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	KLBF Kalbe Farma Tbk 2016	15.44	49.06	0.22	1540
	KLBF Kalbe Farma Tbk 2017	14.76	51.28	0.20	1370
	KLBF Kalbe Farma Tbk 2018	13.76	52.42	0.19	1405
20	LPPF Matahari Department Store Tbk 2015	45.79	610.31	2.52	19000
	LPPF Matahari Department Store Tbk 2016	41.57	692.17	1.62	15100
	LPPF Matahari Department Store Tbk 2017	35.14	653.57	1.33	9150
	LPPF Matahari Department Store Tbk 2018	21.79	376.07	1.77	3750
21	MNCN Media Nusantara Citra Tbk 2015	8.82	83.05	0.51	2350
	MNCN Media Nusantara Citra Tbk 2016	10.41	95.87	0.50	1900
	MNCN Media Nusantara Citra Tbk 2017	10.41	101.80	0.54	1200
	MNCN Media Nusantara Citra Tbk 2018	9.83	107.27	0.54	1140
22	PGAS Perusahaan Gas Negara (Persero) Tbk 2015	6.20	242.58	1.15	2620
	PGAS Perusahaan Gas Negara (Persero) Tbk 2016	4.52	168.67	1.16	2400
	PGAS Perusahaan Gas Negara (Persero) Tbk 2017	2.35	80.00	0.97	2070
	PGAS Perusahaan Gas Negara (Persero) Tbk 2018	4.59	182.96	1.48	2060
23	PTBA Tambang Batubara Bukit Asam (Persero) Tbk 2015	12.06	883.59	0.82	7050
	PTBA Tambang Batubara Bukit Asam (Persero) Tbk 2016	10.90	870.69	0.76	10900
	PTBA Tambang Batubara Bukit Asam (Persero) Tbk 2017	20.68	1942.79	0.59	3800
	PTBA Tambang Batubara Bukit Asam (Persero) Tbk 2018	21.19	436.08	0.49	3060
24	PTPP PP (Persero) Tbk 2015	4.41	174.62	2.74	3665
	PTPP PP (Persero) Tbk 2016	3.69	185.72	1.89	3130
	PTPP PP (Persero) Tbk 2017	4.13	278.05	1.93	2580
	PTPP PP (Persero) Tbk 2018	3.73	315.97	2.22	1970
25	PWON Pakuwon Jati Tbk 2015	7.46	29.08	0.99	525
	PWON Pakuwon Jati Tbk 2016	8.61	36.97	0.88	610
	PWON Pakuwon Jati Tbk 2017	8.67	42.04	0.83	560
	PWON Pakuwon Jati Tbk 2018	11.30	58.70	0.63	705
26	SCMA Surya Citra Media Tbk 2015	33.32	104.20	0.34	3200
	SCMA Surya Citra Media Tbk 2016	31.35	102.65	0.30	2910
	SCMA Surya Citra Media Tbk 2017	24.47	91.06	0.22	2460
	SCMA Surya Citra Media Tbk 2018	24.03	101.55	0.20	1650
27	SMGR Semen Indonesia (Persero) Tbk 2015	11.86	762.28	0.39	9900
	SMGR Semen Indonesia (Persero) Tbk 2016	10.25	762.30	0.45	9450
	SMGR Semen Indonesia (Persero) Tbk 2017	4.17	339.54	0.61	8400
	SMGR Semen Indonesia (Persero) Tbk 2018	6.03	519.11	0.56	11550
28	SRIL Sri Rejeki Isman Tbk 2015	7.11	43.88	1.83	288
	SRIL Sri Rejeki Isman Tbk 2016	6.27	42.90	1.86	326
	SRIL Sri Rejeki Isman Tbk 2017	6.75	58.71	1.70	344
	SRIL Sri Rejeki Isman Tbk 2018	6.20	66.13	1.64	340
29	TLKM Telekomunikasi Indonesia (Persero) Tbk 2015	14.03	153.66	0.78	3550
	TLKM Telekomunikasi Indonesia (Persero) Tbk 2016	16.24	171.93	0.70	4350
	TLKM Telekomunikasi Indonesia (Persero) Tbk 2017	16.48	219.69	0.77	3520
	TLKM Telekomunikasi Indonesia (Persero) Tbk 2018	13.08	182.03	0.76	3900

30	UNTR United Tractors Tbk 2015	4.52	1055.97	0.57	15000
	UNTR United Tractors Tbk 2016	7.98	1341.03	0.50	27775
	UNTR United Tractors Tbk 2017	9.33	1984.64	0.73	35050
	UNTR United Tractors Tbk 2018	9.89	2982.63	1.04	25350
31	UNVR Unilever Indonesia Tbk 2015	37.20	766.95	2.26	42575
	UNVR Unilever Indonesia Tbk 2016	38.16	837.57	2.56	46175
	UNVR Unilever Indonesia Tbk 2017	37.05	918.03	2.65	45600
	UNVR Unilever Indonesia Tbk 2018	46.66	1193.90	1.58	44500
32	WIKA Wijaya Karya (Persero) Tbk 2015	3.59	114.32	2.60	2650
	WIKA Wijaya Karya (Persero) Tbk 2016	3.69	127.89	1.49	2290
	WIKA Wijaya Karya (Persero) Tbk 2017	2.97	151.18	2.12	1670
	WIKA Wijaya Karya (Persero) Tbk 2018	3.50	231.14	2.44	2270
34	WSKT Waskita Karya (Persero) Tbk 2015	3.46	77.18	2.12	2345
	WSKT Waskita Karya (Persero) Tbk 2016	2.95	133.58	2.66	2380
	WSKT Waskita Karya (Persero) Tbk 2017	4.29	309.54	3.30	2320
	WSKT Waskita Karya (Persero) Tbk 2018	3.71	340.33	3.31	1810