

## LAMPIRAN 1

### DAFTAR SAMPEL PERUSAHAAN MANUFAKTUR YANG TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2012-2016

| NO | NAMA PERUSAHAAN                      | KODE PERUSAHAAN |
|----|--------------------------------------|-----------------|
| 1  | Akasha Wira International Tbk.       | ADES            |
| 2  | Polychem Indonesia Tbk.              | ADMG            |
| 3  | Tiga Pilar Sejahtera Food Tbk.       | AISA            |
| 4  | Alam Karya Unggul Tbk.               | AKKU            |
| 5  | Argha Karya Prima Industry Tbk.      | AKPI            |
| 6  | Alkindo Naratama Tbk.                | ALDO            |
| 7  | Alaska Industrino Tbk.               | ALKA            |
| 8  | Alumindo Light Metal Industry Tbk.   | ALMI            |
| 9  | Tri Banyan Tirta Tbk.                | ALTO            |
| 10 | Asahimas Plat Glas Tbk.              | AMFG            |
| 11 | Ateliers Mecaniques D'Indonesie Tbk. | AMIN            |
| 12 | Asiaplast Industries Tbk.            | APLI            |
| 13 | Argo Pantes Tbk.                     | ARGO            |
| 14 | Arwana Citra Mulia Tbk.              | ARNA            |
| 15 | Astra International Tbk.             | ASII            |
| 16 | Astra Otoparts Tbk.                  | AUTO            |
| 17 | Saranacentral Bajatama Tbk.          | BAJA            |
| 18 | Sepatu Bata Tbk                      | BATA            |
| 19 | Primarindo Asia Infrastructure Tbk.  | BIMA            |
| 20 | Garuda Metalindo Tbk.                | BOLT            |
| 21 | Indo Kordsa Tbk.                     | BRAM            |
| 22 | Berlina Tbk                          | BRNA            |
| 23 | Barito Pasific Tbk.                  | BRPT            |
| 24 | Beton Jaya Manunggal Tbk.            | BTON            |
| 25 | Budi Starch and Sweetener Tbk.       | BUDI            |
| 26 | Cahaya Kalbar Tbk.                   | CEKA            |
| 27 | Chitose Internasional Tbk.           | CINT            |
| 28 | Asuransi Harta Aman Pratama Tbk.     | CNTB            |

|    |                                      |      |
|----|--------------------------------------|------|
| 29 | Centex Tbk.                          | CNTX |
| 30 | Charoen Pokphand Indonesia Tbk.      | CPIN |
| 31 | Citra Turbindo Tbk.                  | CTBN |
| 32 | Dwi Aneka Jaya Kemasindo Tbk.        | DAJK |
| 33 | Davomas Abadi Tbk.                   | DAVO |
| 34 | Delta Djakarta Tbk.                  | DLTA |
| 35 | Duta Pertiwi Nusantara Tbk           | DPNS |
| 36 | Darya Varia Laboratoria Tbk.         | DVLA |
| 37 | Ekadharma International Tbk.         | EKAD |
| 38 | Eratex Djaya Tbk.                    | ERTX |
| 39 | Ever Shine Textile Industry Tbk.     | ESTI |
| 40 | Eterindo Wahanatama Tbk.             | ETWA |
| 41 | Fajar Surya Wisesa Tbk               | FASW |
| 42 | Titan Kimia Nusantara Tbk.           | FPNI |
| 43 | Gunawan Dianajaya Steel Tbk.         | GDST |
| 44 | Goodyear Indonesia Tbk.              | GDYR |
| 45 | Gudang Garam Tbk.                    | GGRM |
| 46 | Gajah Tunggal Tbk.                   | GJTL |
| 47 | Pan Asia Indosyntec Tbk.             | HDTX |
| 48 | Hanjaya Mandala Sampoerna Tbk.       | HMSP |
| 49 | Indofood CBP Sukses Makmur Tbk.      | ICBP |
| 50 | Champion Pacific Indonesia Tbk.      | IGAR |
| 51 | Inti Keramik Alam Asri Industri Tbk. | IKAI |
| 52 | Sumi Indo Kabel Tbk.                 | IKBI |
| 53 | Indomobil Sukses Internasional Tbk.  | IMAS |
| 54 | Impack Pratama Industri Tbk.         | IMPC |
| 55 | Indofarma Tbk.                       | INAF |
| 56 | Indal Alumunium Industry Tbk.        | INAI |
| 57 | Intan Wijaya Internasional Tbk.      | INCI |
| 58 | Indofood Sukses Makmur Tbk.          | INDF |
| 59 | Indo Rama Synthetic Tbk.             | INDR |
| 60 | Indosorping Tbk.                     | INDS |
| 61 | Indah Kiat Pulp & Paper Tbk.         | INKP |
| 62 | Toba Pulp Lestari Tbk.S              | INRU |
| 63 | Indocement Tunggal Prakarsa Tbk.     | INTP |

|    |                                       |      |
|----|---------------------------------------|------|
| 64 | Indopoly Swakarsa Industry Tbk.       | IPOI |
| 65 | Steel Pipe Industry of Indonesia Tbk. | ISSP |
| 66 | Itamaraya Tbk.                        | ITMA |
| 67 | Jembo Cable Company Tbk.              | JECC |
| 68 | Jakarta Kyoei Steel Work LTD Tbk.     | JKSW |
| 69 | Japfa Comfeed Indonesia Tbk.          | JPFA |
| 70 | Jaya Pari Steel Tbk.                  | JPRS |
| 71 | Kimia Farma (Persero) Tbk.            | KAEF |
| 72 | Karwell Indonesia Tbk.                | KARW |
| 73 | KMI Wire and Cable Tbk.               | KBLI |
| 74 | Kabelindo Murni Tbk                   | KBLM |
| 75 | Kertas Basuki Rachmat Indonesia Tbk.  | KBRI |
| 76 | Kedawung Setia Industrial Tbk.        | KDSI |
| 77 | Keramika Indonesia Asosiasi Tbk.      | KIAS |
| 78 | Kedaung Indag Can Tbk.                | KICI |
| 79 | Kino Indonesia Tbk.                   | KINO |
| 80 | Kalbe Farma Tbk.                      | KLBF |
| 81 | Grand Kartech Tbk.                    | KRAH |
| 82 | Krakatau Steel Tbk.                   | KRAS |
| 83 | Lion Metal Works Tbk.                 | LION |
| 84 | Langgeng Makmur Industry Tbk.         | LMPI |
| 85 | Lionmesh Prima Tbk.                   | LMSH |
| 86 | Multi Prima Sejahtera Tbk.            | LPIN |
| 87 | Malindo Feedmill Tbk.                 | MAIN |
| 88 | Multistrada Arah Sarana Tbk.          | MASA |
| 89 | Martina Berto Tbk.                    | MBTO |
| 90 | Merck Tbk.                            | MERK |
| 91 | Multi Bintang Indonseia Tbk.          | MLBI |
| 92 | Mulia Industrindo Tbk.                | MLIA |
| 93 | Mustika Ratu Tbk.                     | MRAT |
| 94 | Mayora Indah Tbk.                     | MYOR |
| 95 | Hanson International Tbk.             | MYRX |
| 96 | Apac Citra Centertex Tbk.             | MYTX |
| 97 | Pelat Timah Nusantara                 | NIKL |
| 98 | Nippres Tbk.                          | NIPS |

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|-----|---|------|
| 99  | Pan Brothers Tbk.                             | PBRX |
| 100 | Pan Asia Filament Inti                        | PAFI |
| 101 | Pelangi Indah Canindo Tbk.                    | PICO |
| 102 | Asia Pasific Fibers Tbk.                      | POLY |
| 103 | Prima Alloy Steel Universal Tbk.              | PRAS |
| 104 | Prashida Aneka Niaga Tbk.                     | PSDN |
| 105 | Sat Nusa Persada Tbk                          | PTSN |
| 106 | Pyramida Farma Tbk.                           | PYFA |
| 107 | Ricky Putra Globalindo Tbk.                   | RICY |
| 108 | Bantoel International Investama Tbk.          | RMBA |
| 109 | Nippon Indosari Corporindo Tbk.               | ROTI |
| 110 | Surabaya Agung Industri Pulp & Kertas Tbk.    | SAIP |
| 111 | Supreme Cable Manufacturing and Commerce Tbk. | SCCO |
| 112 | Schering Plough Indonesia Tbk.                | SCPI |
| 113 | Sekawan Intipratama Tbk.                      | SIAP |
| 114 | Industri Jamu dan Farmasi Sido Muncul Tbk.    | SIDO |
| 115 | Siwani Makmur Tbk.                            | SIMA |
| 116 | Sierad Produce Tbk.                           | SIPD |
| 117 | Sekar Bumi Tbk.                               | SKBM |
| 118 | Sekar Laut Tbk.                               | SKLT |
| 119 | Semen Baturaja (Persero) Tbk.                 | SMBR |
| 120 | Holcim Indonesia Tbk.                         | SMCB |
| 121 | Semen Indoensia (Persero) Tbk.                | SMGR |
| 122 | Selamat Sempurna Tbk.                         | SMSM |
| 123 | Sorini Agro Asia Corporindo Tbk.              | SOBI |
| 124 | Suparma Tbk.                                  | SPMA |
| 125 | Taisho Pharmaceutical Indonesia Tbk.          | SQBI |
| 126 | Sri Rejeki Isman Tbk.                         | SRIL |
| 127 | Indo Acitama Tbk.                             | SRSN |
| 128 | Sunson Textile Manufacturer Tbk.              | SSTM |
| 129 | Star Petrochem Tbk.                           | STAR |
| 130 | Siantar Top Tbk.                              | STTP |
| 131 | Sumalindo Lestari Jaya Tbk.                   | SULI |
| 132 | Tunas Alfin Tbk.                              | TALF |
| 133 | Tembaga Mulia Semana Tbk.                     | TBMS |

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|-----|---|------|
| 134 | Mandom Indonesia Tbk.                             | TCID |
| 135 | Tifico Fiber Indonesia Tbk.                       | TFCO |
| 136 | Tirta Mahakam Resources Tbk.                      | TIRT |
| 137 | Pabrik Kertas Tjiwi Kimia Tbk.                    | TKIM |
| 138 | Surya Toto Indonesia Tbk.                         | TOTO |
| 139 | Chandra Asri Petrochemical Tbk.                   | TPIA |
| 140 | Trisula International Tbk.                        | TRIS |
| 141 | Trias Sentosa Tbk.                                | TRST |
| 142 | Tempo Scan Pasific Tbk.                           | TSPC |
| 143 | Ultrajaya Milk Industry and Trading Comapany Tbk. | ULTJ |
| 144 | Unggul Indah Cahaya Tbk.                          | UNIC |
| 145 | Nusantara Inti Corpora                            | UNIT |
| 146 | Unitex Tbk.                                       | UNTX |
| 147 | Unilever Indonesia Tbk.                           | UNVR |
| 148 | Voksel Elektric Tbk.                              | VOKS |
| 149 | Wismilak Inti Makmur Tbk.                         | WIIM |
| 150 | Waskita Beton Precast Tbk.                        | WSBP |
| 151 | Wijaya Karya Beton Tbk.                           | WTON |
| 152 | Yana Prima Hasta Persada Tbk.                     | YPAS |

## LAMPIRAN 2

### DAFTAR SAMPEL PERUSAHAAN MANUFAKTUR YANG DIOLAH DAN TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2012-2016

| NO | NAMA PERUSAHAAN                      | KODE PERUSAHAAN |
|----|--------------------------------------|-----------------|
| 1  | Tiga Pilar Sejahtera Food Tbk.       | AISA            |
| 2  | Argha Karya Prima Industry Tbk.      | AKPI            |
| 3  | Alkindo Naratama Tbk.                | ALDO            |
| 4  | Alumindo Light Metal Industry Tbk.   | ALMI            |
| 5  | Asahimas Plat Glas Tbk.              | AMFG            |
| 6  | Ateliers Mecaniques D'Indonesie Tbk. | AMIN            |
| 7  | Arwana Citra Mulia Tbk.              | ARNA            |
| 8  | Astra International Tbk.             | ASII            |
| 9  | Astra Otoparts Tbk.                  | AUTO            |
| 10 | Sepatu Bata Tbk                      | BATA            |
| 11 | Berlina Tbk                          | BRNA            |
| 12 | Beton Jaya Manunggal Tbk.            | BTON            |
| 13 | Cahaya Kalbar Tbk.                   | CEKA            |
| 14 | Chitose Internasional Tbk.           | CINT            |
| 15 | Charoen Pokphand Indonesia Tbk.      | CPIN            |
| 16 | Delta Djakarta Tbk.                  | DLTA            |
| 17 | Duta Pertiwi Nusantara Tbk           | DPNS            |
| 18 | Darya Varia Laboratoria Tbk.         | DVLA            |
| 19 | Ekadharna International Tbk.         | EKAD            |
| 20 | Eterindo Wahanatama Tbk.             | ETWA            |
| 21 | Fajar Surya Wisesa Tbk               | FASW            |
| 22 | Gudang Garam Tbk.                    | GGRM            |
| 23 | Gajah Tunggal Tbk.                   | GJTL            |
| 24 | Hanjaya Mandala Sampoerna Tbk.       | HMSP            |
| 25 | Indofood CBP Sukses Makmur Tbk.      | ICBP            |
| 26 | Champion Pacific Indonesia Tbk.      | IGAR            |
| 27 | Indomobil Sukses Internasional Tbk.  | IMAS            |
| 28 | Impack Pratama Industri Tbk.         | IMPC            |
| 29 | Indofarma Tbk.                       | INAF            |

|    |   |      |
|----|---|------|
| 30 | Indal Alumunium Industry Tbk.                 | INAI |
| 31 | Intan Wijaya Internasional Tbk.               | INCI |
| 32 | Indofood Sukses Makmur Tbk.                   | INDF |
| 33 | Indosorping Tbk.                              | INDS |
| 34 | Indocement Tunggal Prakarsa Tbk.              | INTP |
| 35 | Steel Pipe Industry of Indonesia Tbk.         | ISSP |
| 36 | Jembo Cable Company Tbk.                      | JECC |
| 37 | Japfa Comfeed Indonesia Tbk.                  | JPFA |
| 38 | Kimia Farma (Persero) Tbk.                    | KAEF |
| 39 | KMI Wire and Cable Tbk.                       | KBLI |
| 40 | Kabelindo Murni Tbk                           | KBLM |
| 41 | Keramika Indonesia Asosiasi Tbk.              | KIAS |
| 42 | Kino Indonesia Tbk.                           | KINO |
| 43 | Kalbe Farma Tbk.                              | KLBF |
| 44 | Lion Metal Works Tbk.                         | LION |
| 45 | Lionmesh Prima Tbk.                           | LMSH |
| 46 | Malindo Feedmill Tbk.                         | MAIN |
| 47 | Martina Berto Tbk.                            | MBTO |
| 48 | Merck Tbk.                                    | MERK |
| 49 | Multi Bintang Indonseia Tbk.                  | MLBI |
| 50 | Mustika Ratu Tbk.                             | MRAT |
| 51 | Mayora Indah Tbk.                             | MYOR |
| 52 | Ricky Putra Globalindo Tbk.                   | RICY |
| 53 | Nippon Indosari Corporindo Tbk.               | ROTI |
| 54 | Supreme Cable Manufacturing and Commerce Tbk. | SCCO |
| 55 | Industri Jamu dan Farmasi Sido Muncul Tbk.    | SIDO |
| 56 | Sierad Produce Tbk.                           | SIPD |
| 57 | Sekar Bumi Tbk.                               | SKBM |
| 58 | Sekar Laut Tbk.                               | SKLT |
| 59 | Semen Baturaja (Persero) Tbk.                 | SMBR |
| 60 | Holcim Indonesia Tbk.                         | SMCB |
| 61 | Semen Indoensia (Persero) Tbk.                | SMGR |
| 62 | Selamat Sempurna Tbk.                         | SMSM |
| 63 | Suparma Tbk.                                  | SPMA |
| 64 | Taisho Pharmaceutical Indonesia Tbk.          | SQBI |
| 65 | Tunas Alfin Tbk.                              | TALF |
| 66 | Mandom Indonesia Tbk.                         | TCID |
| 67 | Surya Toto Indonesia Tbk.                     | TOTO |
| 68 | Trisula International Tbk.                    | TRIS |

|    |   |      |
|----|---|------|
| 69 | Trias Sentosa Tbk.                                | TRST |
| 70 | Tempo Scan Pasific Tbk.                           | TSPC |
| 71 | Ultrajaya Milk Industry and Trading Comapany Tbk. | ULTJ |
| 72 | Unilever Indonesia Tbk.                           | UNVR |
| 73 | Voksel Elektric Tbk.                              | VOKS |
| 74 | Wismilak Inti Makmur Tbk.                         | WIIM |
| 75 | Wijaya Karya Beton Tbk.                           | WTON |



### LAMPIRAN 3

#### INPUT DATA PERUSAHAAN MANUFAKTUR PERIODE 2012-2016

| PERUSAHAAN | TAHUN | PV    | DYIELD | DER   | LN SIZE | Kurs<br>tengah | SBI   | Inflasi |
|------------|-------|-------|--------|-------|---------|----------------|-------|---------|
| AISA       | 2012  | 0.207 | 0.006  | 0.902 | 28.984  | 9,670          | 0.048 | 4.300   |
|            | 2013  | 0.536 | 0.006  | 1.130 | 29.245  | 12,189         | 0.072 | 8.380   |
| AKPI       | 2014  | 0.323 | 0.020  | 1.150 | 28.432  | 12,440         | 0.069 | 8.360   |
|            | 2015  | 0.629 | 0.009  | 1.603 | 28.690  | 13,795         | 0.071 | 3.350   |
|            | 2016  | 0.418 | 0.010  | 1.336 | 28.593  | 13,436         | 0.059 | 3.020   |
| ALDO       | 2014  | 0.061 | 0.002  | 1.238 | 26.600  | 12,440         | 0.069 | 8.360   |
| ALMI       | 2012  | 0.682 | 0.159  | 2.201 | 28.263  | 9,670          | 0.048 | 4.300   |
|            | 2013  | 0.424 | 0.067  | 3.187 | 28.643  | 12,189         | 0.072 | 8.380   |
|            | 2014  | 0.690 | 0.075  | 4.011 | 28.798  | 12,440         | 0.069 | 8.360   |
| AMFG       | 2012  | 0.136 | 0.010  | 0.268 | 28.767  | 9,670          | 0.048 | 4.300   |
|            | 2013  | 0.361 | 0.011  | 0.282 | 28.895  | 12,189         | 0.072 | 8.380   |
|            | 2014  | 0.293 | 0.010  | 0.230 | 28.997  | 12,440         | 0.069 | 8.360   |
|            | 2015  | 0.500 | 0.014  | 0.260 | 29.083  | 13,795         | 0.071 | 3.350   |
|            | 2016  | 0.189 | 0.012  | 0.529 | 29.337  | 13,436         | 0.059 | 3.020   |
| AMIN       | 2015  | 0.256 | 0.636  | 0.560 | 26.016  | 13,795         | 0.071 | 3.350   |
|            | 2016  | 1.102 | 0.029  | 0.668 | 26.254  | 13,436         | 0.059 | 3.020   |
| ARNA       | 2012  | 1.333 | 0.036  | 0.550 | 27.566  | 9,670          | 0.048 | 4.300   |
|            | 2013  | 0.869 | 0.049  | 0.522 | 28.536  | 12,189         | 0.072 | 8.380   |
|            | 2014  | 0.343 | 0.018  | 0.380 | 27.861  | 12,440         | 0.069 | 8.360   |
|            | 2015  | 0.849 | 0.024  | 0.599 | 27.989  | 13,795         | 0.071 | 3.350   |
|            | 2016  | 0.502 | 0.009  | 0.628 | 28.065  | 13,436         | 0.059 | 3.020   |
| ASII       | 2012  | 0.302 | 0.027  | 1.029 | 32.837  | 9,670          | 0.048 | 4.300   |
|            | 2013  | 0.478 | 0.022  | 1.015 | 32.997  | 12,189         | 0.072 | 8.380   |
|            | 2014  | 0.262 | 0.029  | 0.962 | 33.095  | 12,440         | 0.069 | 8.360   |
|            | 2015  | 0.531 | 0.036  | 0.940 | 33.134  | 13,795         | 0.071 | 3.350   |
|            | 2016  | 0.387 | 0.020  | 0.872 | 33.199  | 13,436         | 0.059 | 3.020   |

|      |      |       |        |       |        |        |       |       |
|------|------|-------|--------|-------|--------|--------|-------|-------|
| AUTO | 2012 | 0.276 | 0.022  | 0.619 | 29.815 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.358 | 0.030  | 0.320 | 30.166 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.270 | 0.020  | 0.419 | 30.297 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 1.002 | 0.036  | 0.414 | 30.294 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.524 | 0.013  | 0.372 | 30.323 | 13,436 | 0.059 | 3.020 |
| BATA | 2012 | 0.222 | 4.658  | 0.482 | 27.076 | 9,670  | 0.048 | 4.300 |
|      | 2014 | 0.278 | 0.012  | 0.806 | 27.376 | 12,440 | 0.069 | 8.360 |
| BRNA | 2012 | 0.779 | 0.131  | 1.552 | 27.370 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.601 | 0.051  | 2.678 | 20.841 | 12,189 | 0.072 | 8.380 |
|      | 2015 | 0.277 | 0.024  | 1.199 | 28.230 | 13,795 | 0.071 | 3.350 |
| BTON | 2012 | 0.906 | 0.116  | 0.282 | 25.701 | 9,670  | 0.048 | 4.300 |
| CEKA | 2014 | 0.761 | 0.133  | 1.389 | 27.881 | 12,440 | 0.069 | 8.360 |
| CINT | 2015 | 0.176 | 0.018  | 0.215 | 26.671 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.104 | 0.025  | 0.223 | 26.713 | 13,436 | 0.059 | 3.020 |
| CPIN | 2012 | 0.317 | 0.012  | 0.510 | 30.145 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.566 | 0.014  | 0.580 | 30.386 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.198 | 0.012  | 0.906 | 30.669 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.976 | 0.007  | 0.965 | 30.837 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.294 | 0.009  | 0.710 | 30.818 | 13,436 | 0.059 | 3.020 |
| DLTA | 2012 | 0.633 | 2.157  | 0.246 | 27.337 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.413 | 1.513  | 0.282 | 27.488 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 1.930 | 1.538  | 0.298 | 27.623 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.253 | 12.692 | 0.222 | 27.669 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.344 | 0.024  | 0.183 | 27.812 | 13,436 | 0.059 | 3.020 |
| DPNS | 2013 | 0.549 | 0.032  | 0.147 | 26.270 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.392 | 0.057  | 0.139 | 33.225 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.322 | 0.039  | 0.138 | 26.338 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.480 | 0.013  | 0.125 | 26.414 | 13,436 | 0.059 | 3.020 |
| DVLA | 2012 | 0.458 | 0.019  | 0.277 | 27.703 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.828 | 0.016  | 0.301 | 27.805 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.683 | 0.013  | 0.285 | 27.843 | 12,440 | 0.069 | 8.360 |

|      |      |       |       |       |        |        |       |       |
|------|------|-------|-------|-------|--------|--------|-------|-------|
|      | 2015 | 0.598 | 0.054 | 0.414 | 27.950 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.432 | 0.020 | 0.418 | 28.057 | 13,436 | 0.059 | 3.020 |
| EKAD | 2012 | 0.667 | 0.020 | 0.427 | 26.336 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.395 | 0.021 | 0.445 | 26.563 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.314 | 0.017 | 0.506 | 26.743 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.567 | 0.023 | 0.335 | 26.689 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.570 | 0.017 | 0.187 | 27.278 | 13,436 | 0.059 | 3.020 |
| ETWA | 2014 | 0.552 | 0.006 | 3.408 | 27.917 | 12,440 | 0.069 | 8.360 |
| FASW | 2015 | 0.505 | 0.014 | 1.860 | 29.576 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 1.267 | 0.006 | 1.718 | 29.781 | 13,436 | 0.059 | 3.020 |
| GGRM | 2012 | 0.194 | 0.018 | 0.560 | 31.357 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.542 | 0.019 | 0.726 | 31.558 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.224 | 0.013 | 0.752 | 31.695 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.360 | 0.015 | 0.671 | 31.782 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.280 | 0.041 | 0.591 | 31.773 | 13,436 | 0.059 | 3.020 |
| GJTL | 2012 | 0.328 | 0.005 | 1.349 | 30.186 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.800 | 0.016 | 1.682 | 30.362 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.683 | 0.007 | 1.681 | 30.406 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 1.159 | 0.019 | 2.246 | 30.494 | 13,795 | 0.071 | 3.350 |
| HMSP | 2012 | 0.394 | 0.697 | 0.972 | 30.899 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.386 | 0.553 | 0.936 | 30.942 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.081 | 0.939 | 1.103 | 30.977 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.569 | 0.743 | 0.187 | 31.269 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.230 | 0.581 | 0.244 | 31.381 | 13,436 | 0.059 | 3.020 |
| ICBP | 2012 | 0.540 | 0.042 | 0.481 | 30.508 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.516 | 0.033 | 0.603 | 30.688 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.484 | 0.029 | 0.656 | 30.846 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.348 | 0.033 | 0.621 | 30.910 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.365 | 0.030 | 0.562 | 30.995 | 13,436 | 0.059 | 3.020 |
| IGAR | 2012 | 0.655 | 0.053 | 0.291 | 26.467 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.670 | 0.136 | 0.394 | 26.475 | 12,189 | 0.072 | 8.380 |

|      |      |       |       |       |        |        |       |       |
|------|------|-------|-------|-------|--------|--------|-------|-------|
|      | 2014 | 0.349 | 0.032 | 0.328 | 26.581 | 12,440 | 0.069 | 8.360 |
|      | 2016 | 1.197 | 0.010 | 0.176 | 26.809 | 13,436 | 0.059 | 3.020 |
| IMAS | 2012 | 0.622 | 0.022 | 2.079 | 30.498 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.223 | 0.006 | 2.351 | 30.736 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.539 | 0.005 | 2.489 | 30.787 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.772 | 0.004 | 2.712 | 30.844 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.529 | 0.008 | 2.820 | 30.875 | 13,436 | 0.059 | 3.020 |
| IMPC | 2015 | 1.762 | 0.525 | 0.527 | 28.147 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.147 | 0.020 | 0.837 | 28.467 | 13,436 | 0.059 | 3.020 |
| INAF | 2013 | 0.840 | 0.009 | 1.191 | 27.889 | 12,189 | 0.072 | 8.380 |
| INAI | 2013 | 0.414 | 0.333 | 5.063 | 27.364 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.496 | 0.046 | 5.152 | 27.523 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.332 | 0.173 | 4.547 | 27.916 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.736 | 0.140 | 4.190 | 27.923 | 13,436 | 0.059 | 3.020 |
| INCI | 2016 | 0.159 | 0.033 | 0.109 | 26.319 | 13,436 | 0.059 | 3.020 |
| INDF | 2012 | 0.340 | 0.030 | 0.738 | 31.714 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.397 | 0.028 | 1.035 | 31.989 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.209 | 0.021 | 1.084 | 32.085 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.509 | 0.043 | 1.130 | 32.151 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.413 | 0.021 | 0.870 | 32.040 | 13,436 | 0.059 | 3.020 |
| INDS | 2012 | 0.718 | 0.065 | 0.465 | 28.141 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.459 | 0.222 | 0.253 | 28.418 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.560 | 0.063 | 0.249 | 28.456 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 1.248 | 0.157 | 0.331 | 28.569 | 13,795 | 0.071 | 3.350 |
| INTP | 2012 | 0.382 | 0.013 | 0.172 | 30.756 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.497 | 0.023 | 0.158 | 30.912 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.277 | 0.036 | 0.165 | 30.994 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.413 | 0.060 | 0.158 | 30.950 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.374 | 0.027 | 0.153 | 31.037 | 13,436 | 0.059 | 3.020 |
| ISSP | 2014 | 0.718 | 0.008 | 1.340 | 29.325 | 12,440 | 0.069 | 8.360 |
| JECC | 2012 | 1.273 | 0.058 | 3.962 | 27.287 | 9,670  | 0.048 | 4.300 |

|      |      |       |       |       |        |        |       |       |
|------|------|-------|-------|-------|--------|--------|-------|-------|
|      | 2013 | 0.609 | 0.042 | 7.396 | 27.846 | 12,189 | 0.072 | 8.380 |
|      | 2015 | 0.066 | 0.044 | 2.694 | 27.937 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.627 | 0.057 | 2.375 | 28.093 | 13,436 | 0.059 | 3.020 |
| JPFA | 2012 | 0.600 | 0.061 | 1.301 | 30.025 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.696 | 0.016 | 1.844 | 30.334 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.643 | 0.011 | 1.974 | 30.387 | 12,440 | 0.069 | 8.360 |
|      | 2016 | 0.879 | 0.010 | 1.054 | 30.589 | 13,436 | 0.059 | 3.020 |
| KAEF | 2012 | 0.857 | 0.008 | 0.440 | 28.362 | 9,670  | 0.048 | 4.300 |
|      | 2014 | 0.822 | 0.007 | 0.639 | 28.719 | 12,440 | 0.069 | 8.360 |
|      | 2016 | 1.053 | 0.003 | 1.031 | 29.160 | 13,436 | 0.059 | 3.020 |
| KBLI | 2013 | 0.882 | 0.056 | 0.508 | 27.921 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.416 | 0.029 | 0.422 | 27.922 | 12,440 | 0.069 | 8.360 |
|      | 2016 | 0.957 | 0.025 | 0.416 | 28.258 | 13,436 | 0.059 | 3.020 |
| KBLM | 2012 | 0.464 | 0.023 | 1.731 | 27.307 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.766 | 0.019 | 1.426 | 27.207 | 12,189 | 0.072 | 8.380 |
|      | 2015 | 0.505 | 0.038 | 1.207 | 27.207 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 1.412 | 0.013 | 0.993 | 27.183 | 13,436 | 0.059 | 3.020 |
| KIAS | 2013 | 0.596 | 0.002 | 0.109 | 28.451 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.373 | 0.010 | 0.111 | 28.487 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.333 | 0.017 | 0.171 | 28.385 | 13,795 | 0.071 | 3.350 |
| KINO | 2015 | 0.049 | 0.005 | 0.807 | 28.798 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 1.045 | 0.012 | 0.683 | 28.820 | 13,436 | 0.059 | 3.020 |
| KLBF | 2012 | 0.521 | 0.092 | 1.000 | 29.040 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.373 | 0.015 | 0.331 | 30.057 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.321 | 0.009 | 0.266 | 30.151 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.420 | 0.014 | 0.252 | 30.248 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.369 | 0.013 | 1.826 | 31.193 | 13,436 | 0.059 | 3.020 |
| LION | 2012 | 0.785 | 0.288 | 0.166 | 26.795 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.500 | 0.333 | 0.199 | 26.935 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.450 | 0.430 | 0.352 | 27.120 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.494 | 0.381 | 0.406 | 27.184 | 13,795 | 0.071 | 3.350 |

|      |      |       |       |       |        |        |       |       |
|------|------|-------|-------|-------|--------|--------|-------|-------|
|      | 2016 | 0.391 | 0.038 | 0.457 | 27.254 | 13,436 | 0.059 | 3.020 |
| LMSH | 2012 | 0.909 | 0.095 | 0.318 | 25.580 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.947 | 0.188 | 0.283 | 25.677 | 12,189 | 0.072 | 8.380 |
|      | 2015 | 1.806 | 0.017 | 0.190 | 25.619 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.510 | 0.008 | 0.388 | 25.816 | 13,436 | 0.059 | 3.020 |
| MAIN | 2012 | 0.942 | 0.011 | 1.640 | 28.219 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.646 | 0.011 | 1.567 | 28.426 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.642 | 0.009 | 2.276 | 28.893 | 12,440 | 0.069 | 8.360 |
| MBTO | 2012 | 0.293 | 0.026 | 0.403 | 27.136 | 9,670  | 0.048 | 4.300 |
| MERK | 2012 | 0.140 | 1.088 | 0.366 | 27.068 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.444 | 0.378 | 0.361 | 27.270 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 1.820 | 0.781 | 0.294 | 27.298 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 1.842 | 1.446 | 0.355 | 27.187 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.391 | 0.011 | 0.277 | 20.427 | 13,436 | 0.059 | 3.020 |
| MLBI | 2012 | 0.649 | 0.946 | 2.493 | 27.773 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.626 | 0.792 | 0.805 | 28.209 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.354 | 3.866 | 3.029 | 28.433 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.733 | 0.017 | 1.741 | 28.373 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.577 | 0.029 | 1.772 | 28.453 | 13,436 | 0.059 | 3.020 |
| MRAT | 2013 | 0.406 | 0.036 | 0.164 | 26.809 | 12,189 | 0.072 | 8.380 |
| MYOR | 2012 | 0.621 | 0.193 | 1.706 | 29.748 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.601 | 0.221 | 1.465 | 29.904 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.425 | 0.275 | 1.510 | 29.962 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.255 | 0.131 | 1.184 | 30.060 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.647 | 0.182 | 1.063 | 30.190 | 13,436 | 0.059 | 3.020 |
| RICY | 2012 | 0.434 | 0.023 | 1.296 | 27.460 | 9,670  | 0.048 | 4.300 |
|      | 2014 | 0.210 | 0.023 | 1.954 | 27.789 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.245 | 0.025 | 1.995 | 27.812 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.420 | 0.019 | 2.124 | 27.885 | 13,436 | 0.059 | 3.020 |
| ROTI | 2012 | 0.711 | 0.021 | 0.808 | 27.817 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.676 | 0.036 | 1.315 | 28.231 | 12,189 | 0.072 | 8.380 |

|      |      |       |       |       |        |        |       |       |
|------|------|-------|-------|-------|--------|--------|-------|-------|
|      | 2014 | 0.322 | 0.002 | 1.232 | 28.393 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.260 | 0.004 | 1.277 | 28.627 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.376 | 0.007 | 1.024 | 28.702 | 13,436 | 0.059 | 3.020 |
| SCCO | 2012 | 0.968 | 0.040 | 1.273 | 28.028 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.678 | 0.057 | 1.490 | 28.197 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.243 | 0.040 | 1.033 | 28.135 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.289 | 0.054 | 0.922 | 28.204 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.707 | 0.031 | 1.007 | 28.527 | 13,436 | 0.059 | 3.020 |
| SIDO | 2014 | 0.505 | 0.044 | 0.071 | 28.668 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.369 | 0.044 | 0.076 | 28.659 | 13,795 | 0.071 | 3.350 |
| SIPD | 2012 | 0.276 | 0.002 | 1.583 | 28.824 | 9,670  | 0.048 | 4.300 |
| SKBM | 2014 | 1.070 | 0.013 | 1.043 | 27.200 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.222 | 0.013 | 1.222 | 27.362 | 13,795 | 0.071 | 3.350 |
| SKLT | 2012 | 0.250 | 0.011 | 0.929 | 26.244 | 9,670  | 0.048 | 4.300 |
|      | 2014 | 1.223 | 0.013 | 1.162 | 26.527 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.197 | 0.014 | 1.480 | 26.656 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 1.094 | 0.020 | 1.011 | 27.017 | 13,436 | 0.059 | 3.020 |
| SMBR | 2014 | 0.378 | 0.021 | 0.077 | 28.705 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.435 | 0.028 | 0.108 | 28.815 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 1.629 | 0.014 | 0.400 | 29.106 | 13,436 | 0.059 | 3.020 |
| SMCB | 2012 | 0.589 | 0.011 | 0.446 | 30.130 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.661 | 0.037 | 0.698 | 30.332 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.490 | 0.040 | 0.963 | 30.476 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.761 | 0.031 | 1.050 | 30.483 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.462 | 0.017 | 1.452 | 30.615 | 13,436 | 0.059 | 3.020 |
| SMGR | 2012 | 0.525 | 0.021 | 0.463 | 30.911 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.507 | 0.026 | 0.412 | 31.058 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.252 | 0.025 | 0.372 | 31.167 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.724 | 0.033 | 0.390 | 31.273 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.384 | 0.033 | 0.447 | 31.420 | 13,436 | 0.059 | 3.020 |
| SMSM | 2012 | 0.491 | 0.297 | 0.757 | 27.997 | 9,670  | 0.048 | 4.300 |

|      |      |       |        |       |        |        |       |       |
|------|------|-------|--------|-------|--------|--------|-------|-------|
|      | 2013 | 0.518 | 0.099  | 0.690 | 28.162 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.459 | 0.124  | 0.525 | 28.190 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.227 | 0.011  | 0.541 | 28.429 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.384 | 0.153  | 0.427 | 28.444 | 13,436 | 0.059 | 3.020 |
| SPMA | 2012 | 0.756 | 0.028  | 1.135 | 28.140 | 9,670  | 0.048 | 4.300 |
| SQBI | 2015 | 0.133 | 47.337 | 0.311 | 26.863 | 13,795 | 0.071 | 3.350 |
| TALF | 2015 | 0.286 | 0.010  | 0.240 | 26.797 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.154 | 0.007  | 0.173 | 27.505 | 13,436 | 0.059 | 3.020 |
| TCID | 2012 | 0.349 | 0.035  | 0.150 | 27.863 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.298 | 0.031  | 0.239 | 28.014 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.460 | 0.021  | 0.444 | 28.248 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.222 | 0.024  | 0.214 | 28.364 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.339 | 0.033  | 0.225 | 28.413 | 13,436 | 0.059 | 3.020 |
| TOTO | 2012 | 0.408 | 3.014  | 0.695 | 28.051 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.317 | 0.521  | 0.686 | 28.188 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.231 | 0.630  | 0.647 | 28.338 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.655 | 0.173  | 0.636 | 28.523 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.391 | 0.151  | 0.694 | 28.579 | 13,436 | 0.059 | 3.020 |
| TRIS | 2012 | 0.426 | 0.006  | 0.510 | 26.627 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.324 | 0.023  | 0.591 | 26.830 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.324 | 0.027  | 0.693 | 26.985 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.231 | 0.032  | 0.745 | 27.076 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.331 | 0.025  | 0.846 | 27.184 | 13,436 | 0.059 | 3.020 |
| TRST | 2012 | 0.428 | 0.062  | 0.617 | 28.414 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.512 | 0.040  | 0.907 | 28.813 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.462 | 0.013  | 0.851 | 28.813 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.655 | 0.016  | 0.716 | 28.842 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.482 | 0.017  | 0.703 | 28.822 | 13,436 | 0.059 | 3.020 |
| TSPC | 2012 | 0.473 | 0.020  | 0.382 | 29.164 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.538 | 0.023  | 0.400 | 29.319 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.343 | 0.026  | 0.353 | 29.352 | 12,440 | 0.069 | 8.360 |



|      |      |       |       |       |        |        |       |       |
|------|------|-------|-------|-------|--------|--------|-------|-------|
|      | 2015 | 0.554 | 0.037 | 0.449 | 29.469 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.322 | 0.025 | 0.421 | 29.516 | 13,436 | 0.059 | 3.020 |
| ULTJ | 2012 | 0.519 | 0.029 | 0.444 | 28.515 | 9,670  | 0.048 | 4.300 |
|      | 2014 | 0.308 | 0.013 | 0.288 | 28.702 | 12,440 | 0.069 | 8.360 |
| UNVR | 2012 | 0.425 | 0.028 | 2.020 | 30.115 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.460 | 0.013 | 2.137 | 30.222 | 12,189 | 0.072 | 8.380 |
|      | 2015 | 0.329 | 0.020 | 2.258 | 30.387 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.280 | 0.021 | 2.560 | 30.449 | 13,436 | 0.059 | 3.020 |
| VOKS | 2012 | 1.514 | 0.253 | 1.816 | 28.161 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 1.714 | 0.338 | 2.253 | 28.302 | 12,189 | 0.072 | 8.380 |
| WIIM | 2012 | 0.366 | 1.351 | 0.839 | 27.819 | 9,670  | 0.048 | 4.300 |
|      | 2013 | 0.718 | 0.005 | 0.573 | 27.837 | 12,189 | 0.072 | 8.380 |
|      | 2014 | 0.511 | 0.002 | 0.560 | 27.918 | 12,440 | 0.069 | 8.360 |
|      | 2015 | 0.561 | 0.031 | 0.423 | 27.926 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.455 | 0.057 | 0.366 | 27.934 | 13,436 | 0.059 | 3.020 |
| WTON | 2015 | 0.612 | 0.015 | 0.969 | 29.125 | 13,795 | 0.071 | 3.350 |
|      | 2016 | 0.243 | 0.008 | 0.872 | 29.171 | 13,436 | 0.059 | 3.020 |

## LAMPIRAN 4

**Tabel Keterangan Sampel**

| TAHUN  | 2012 | 2013 | 2014 | 2015 | 2016 | JUMLAH |
|--|------|------|------|------|------|--------|
| Perusahaan manufaktur  | 132  | 136  | 141  | 143  | 144  | 696    |
| Perusahaan yang laporan keuangan tahunannya tidak lengkap        | (8)  | (6)  | (11) | (7)  | (8)  | (40)   |
| Perusahaan yang melaporkan keuangan tidak dalam mata uang rupiah | (23) | (27) | (27) | (26) | (28) | (131)  |
| Perusahaan yang tidak membayarkan dividen                        | (52) | (52) | (69) | (63) | (59) | (295)  |
| Sampel penelitian  | 49   | 51   | 34   | 47   | 49   | 230    |

## LAMPIRAN 5

**Hasil Uji Statistik Deskriptif**

**Descriptive Statistics**

|                         | N   | Minimum | Maximum | Mean     | Std. Deviation |
|-------------------------|-----|---------|---------|----------|----------------|
| Volatilitas Harga Saham | 230 | .00     | 1.842   | 0.54576  | 0.318985       |
| Kebijakan Dividen       | 230 | .001    | .502    | .03185   | .048827        |
| Leverage                | 230 | .071    | 5.063   | .8975    | .81196         |
| Ukuran Perusahaan       | 230 | 25.580  | 39.337  | 28.8924  | 1.78596        |
| Nilai Tukar             | 230 | 9670    | 13795   | 12272.34 | 1499.974       |
| Tingkat Suku Bunga      | 230 | .048    | .072    | .0634    | .00941         |
| Inflasi                 | 230 | .030    | 8.380   | .4199    | 1.08139        |
| Valid N (listwise)      | 230 |         |         |          |                |

## LAMPIRAN 6

### Hasil Uji T

#### Coefficients<sup>a</sup>

| Model               | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig.  |
|---------------------|-----------------------------|------------|---------------------------|--------|-------|
|                     | B                           | Std. Error | Beta                      |        |       |
|                     | (Constant)                  | -1.349     | 1.923                     |        | -.702 |
| Kebijakan Dividen   | -.036                       | .015       | -.155                     | -2.386 | .018  |
| Leverage            | .035                        | .017       | .139                      | 2.121  | .035  |
| 1 Ukuran Perusahaan | -.649                       | .245       | -.173                     | -2.649 | .009  |
| Nilai Tukar         | .343                        | .155       | .205                      | 2.220  | .027  |
| Tingkat Suku Bunga  | -.241                       | .130       | -.169                     | -1.855 | .065  |
| Inflasi             | .006                        | .011       | .034                      | .519   | .604  |

a. Dependent Variable: Volatilitas Harga Saham

## LAMPIRAN 7

### Hasil Uji Normalitas

#### One-Sample Kolmogorov-Smirnov Test

|                                  |                | Unstandardized Residual |
|----------------------------------|----------------|-------------------------|
| N                                |                | 230                     |
| Normal Parameters <sup>a,b</sup> | Mean           | .0000000                |
|                                  | Std. Deviation | .21517431               |
|                                  | Absolute       | .054                    |
| Most Extreme Differences         | Positive       | .054                    |
|                                  | Negative       | -.033                   |
| Kolmogorov-Smirnov Z             |                | .820                    |
| Asymp. Sig. (2-tailed)           |                | .512                    |

a. Test distribution is Normal.

b. Calculated from data.

## LAMPIRAN 8

### Hasil Uji Multikolonieritas

| Coefficients <sup>a</sup> |                             |            |                           |        |      |                         |       |
|---------------------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| Model                     | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|                           | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| (Constant)                | -1.349                      | 1.923      |                           | -.702  | .484 |                         |       |
| 1 Kebijakan Dividen       | -.036                       | .015       | -.155                     | -2.386 | .018 | .958                    | 1.044 |
| Leverage                  | .035                        | .017       | .139                      | 2.121  | .035 | .942                    | 1.061 |
| Ukuran Perusahaan         | -.649                       | .245       | -.173                     | -2.649 | .009 | .954                    | 1.049 |
| Nilai Tukar               | .343                        | .155       | .205                      | 2.220  | .027 | .477                    | 2.098 |
| Tingkat Suku Bunga        | -.241                       | .130       | -.169                     | -1.855 | .065 | .490                    | 2.043 |
| Inflasi                   | .006                        | .011       | .034                      | .519   | .604 | .935                    | 1.070 |

a. Dependent Variable: Volatilitas Harga Saham

## LAMPIRAN 9

### Hasil Uji Autokorelasi

| Model Summary <sup>b</sup> |                   |          |                   |                            |               |
|----------------------------|-------------------|----------|-------------------|----------------------------|---------------|
| Model                      | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
| 1                          | .310 <sup>a</sup> | .096     | .072              | .21805                     | 1.835         |

a. Predictors: (Constant), Inflasi, Tingkat Suku Bunga, Leverage, Kebijakan Dividen, Ukuran Perusahaan, Nilai Tukar

b. Dependent Variable: Volatilitas Harga Saham

## LAMPIRAN 10

### Hasil Uji Heteroskedastisitas

| Coefficients <sup>a</sup> |                             |            |                           |   |       |        |      |
|---------------------------|-----------------------------|------------|---------------------------|---|-------|--------|------|
| Model                     | Unstandardized Coefficients |            | Standardized Coefficients | t | Sig.  |        |      |
|                           | B                           | Std. Error | Beta                      |   |       |        |      |
| 1                         | (Constant)                  | -.177      | 1.132                     |   | -.156 | .876   |      |
|                           | Kebijakan Dividen           | -.017      | .009                      |   | -.127 | -1.910 | .057 |
|                           | Leverage                    | .019       | .010                      |   | .128  | 1.903  | .058 |
|                           | Ukuran Perusahaan           | -.238      | .144                      |   | -.110 | -1.649 | .100 |
|                           | Nilai Tukar                 | .101       | .091                      |   | .105  | 1.107  | .270 |
|                           | Tingkat Suku Bunga          | -.043      | .077                      |   | -.052 | -.555  | .579 |
|                           | Inflasi                     | -.006      | .006                      |   | -.068 | -1.004 | .316 |

a. Dependent Variable: ABS\_RES

## LAMPIRAN 11

### Hasil Uji F

| ANOVA <sup>a</sup> |                |        |             |      |       |                   |
|--------------------|----------------|--------|-------------|------|-------|-------------------|
| Model              | Sum of Squares | df     | Mean Square | F    | Sig.  |                   |
| 1                  | Regression     | 1.125  | 6           | .187 | 3.942 | .001 <sup>b</sup> |
|                    | Residual       | 10.603 | 223         | .048 |       |                   |
|                    | Total          | 11.727 | 229         |      |       |                   |

a. Dependent Variable: Volatilitas Harga Saham

b. Predictors: (Constant), Inflasi, Tingkat Suku Bunga, Leverage, Kebijakan Dividen, Ukuran Perusahaan, Nilai Tukar

**LAMPIRAN 12****Hasil Uji Koefisien Determinasi (R<sup>2</sup>)****Model Summary**

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1     | .310 <sup>a</sup> | .096     | .072              | .21805                     |

a. Predictors: (Constant), Inflasi, Tingkat Suku Bunga, Leverage, Kebijakan Dividen, Ukuran Perusahaan, Nilai Tukar