

LAMPIRAN

1. Tabulasi Data Regresi

Saham	Kode	Waktu	Return	Inflasi	BI7DRR	Kurs	JUB	DJI
_ICBP	1	2014m1	0.0159	0.0822	0.0750	12180	36523	15699
_ICBP	1	2014m2	-0.0962	0.0775	0.0750	11935	36430	16322
_ICBP	1	2014m3	-0.0099	0.0732	0.0750	11427	36606	16458
_ICBP	1	2014m4	0.0200	0.0725	0.0750	11436	37303	16581
_ICBP	1	2014m5	-0.0196	0.0732	0.0750	11526	37892	16717
_ICBP	1	2014m6	0.0450	0.0670	0.0750	11893	38658	16827
_ICBP	1	2014m7	0.0048	0.0453	0.0750	11689	38959	16563
_ICBP	1	2014m8	0.0810	0.0399	0.0750	11707	38953	17098
_ICBP	1	2014m9	-0.0264	0.0453	0.0750	11891	40101	17043
_ICBP	1	2014m10	0.0181	0.0483	0.0750	12145	40244	17391
_ICBP	1	2014m11	0.1644	0.0623	0.0775	12158	40766	17828
_ICBP	1	2014m12	0.1069	0.0836	0.0775	12438	41733	17823
_ICBP	1	2015m1	-0.0138	0.0696	0.0775	12579	41748	17165
_ICBP	1	2015m2	0.0262	0.0629	0.0750	12749	42181	18133
_ICBP	1	2015m3	-0.1005	0.0638	0.0750	13067	42463	17776
_ICBP	1	2015m4	0.0682	0.0679	0.0750	12948	42757	17841
_ICBP	1	2015m5	-0.1152	0.0715	0.0750	13141	42883	18011
_ICBP	1	2015m6	-0.0140	0.0726	0.0750	13313	43588	17620
_ICBP	1	2015m7	0.0366	0.0726	0.0750	13375	43732	17690
_ICBP	1	2015m8	-0.0275	0.0718	0.0750	13782	44040	16528
_ICBP	1	2015m9	0.0645	0.0683	0.0750	14396	45086	16285
_ICBP	1	2015m10	-0.0436	0.0625	0.0750	13796	44430	17664
_ICBP	1	2015m11	0.0673	0.0489	0.0750	13673	44523	17720
_ICBP	1	2015m12	0.0724	0.0335	0.0750	13855	45488	17425
_ICBP	1	2016m1	0.0900	0.0414	0.0725	13889	44983	16466
_ICBP	1	2016m2	-0.0349	0.0442	0.0700	13516	45219	16517
_ICBP	1	2016m3	0.0049	0.0445	0.0675	13193	45618	17685
_ICBP	1	2016m4	0.0606	0.0361	0.0675	13180	45818	17774
_ICBP	1	2016m5	0.0633	0.0333	0.0675	13420	46140	17787
_ICBP	1	2016m6	-0.0015	0.0345	0.0650	13355	47374	17930
_ICBP	1	2016m7	0.1599	0.0321	0.0650	13119	47303	18432
_ICBP	1	2016m8	-0.0501	0.0279	0.0525	13165	47460	18401
_ICBP	1	2016m9	-0.0079	0.0307	0.0500	13118	47376	18308
_ICBP	1	2016m10	-0.0798	0.0331	0.0475	13017	47784	18142
_ICBP	1	2016m11	-0.0087	0.0358	0.0475	13311	48686	19124

_ICBP	1	2016m12	-0.0204	0.0302	0.0475	13418	50049	19763
_ICBP	1	2017m1	-0.0089	0.0349	0.0475	13359	49368	19864
_ICBP	1	2017m2	-0.0210	0.0383	0.0475	13341	49429	20812
_ICBP	1	2017m3	0.0767	0.0361	0.0475	13346	50176	20663
_ICBP	1	2017m4	-0.0085	0.0417	0.0475	13306	50337	20941
_ICBP	1	2017m5	0.0115	0.0433	0.0475	13323	51253	21009
_ICBP	1	2017m6	-0.0511	0.0437	0.0475	13298	52251	21350
_ICBP	1	2017m7	0.0449	0.0388	0.0475	13342	51780	21891
_ICBP	1	2017m8	0.0000	0.0382	0.0450	13342	52196	21948
_ICBP	1	2017m9	0.0086	0.0372	0.0425	13303	52541	22405
_ICBP	1	2017m10	-0.0398	0.0358	0.0425	13526	52843	23377
_ICBP	1	2017m11	0.0533	0.0330	0.0425	13527	53214	24272
_ICBP	1	2017m12	-0.0197	0.0361	0.0425	13556	54191	24719
_ICBP	1	2018m1	0.0287	0.0325	0.0425	13380	53516	26149
_ICBP	1	2018m2	-0.0780	0.0318	0.0425	13590	53516	25029
_ICBP	1	2018m3	0.0483	0.0340	0.0425	13758	53949	24103
_ICBP	1	2018m4	0.0029	0.0341	0.0425	13803	54086	24163
_ICBP	1	2018m5	0.0172	0.0323	0.0463	14060	54366	24416
_ICBP	1	2018m6	-0.0141	0.0312	0.0525	14036	55337	24271
_ICBP	1	2018m7	-0.0057	0.0318	0.0525	14415	55056	25415
_ICBP	1	2018m8	0.0173	0.0320	0.0550	14560	55290	25965
_ICBP	1	2018m9	0.0113	0.0288	0.0575	14869	56063	26458
_ICBP	1	2018m10	0.1036	0.0316	0.0575	15179	56665	25116
_ICBP	1	2018m11	0.0609	0.0323	0.0600	14697	56700	25538
_INDF	2	2014m1	0.0287	0.0822	0.0750	12180	36523	15699
_INDF	2	2014m2	0.0174	0.0775	0.0750	11935	36430	16322
_INDF	2	2014m3	-0.0342	0.0732	0.0750	11427	36606	16458
_INDF	2	2014m4	-0.0319	0.0725	0.0750	11436	37303	16581
_INDF	2	2014m5	-0.0183	0.0732	0.0750	11526	37892	16717
_INDF	2	2014m6	0.0560	0.0670	0.0750	11893	38658	16827
_INDF	2	2014m7	-0.0283	0.0453	0.0750	11689	38959	16563
_INDF	2	2014m8	0.0182	0.0399	0.0750	11707	38953	17098
_INDF	2	2014m9	-0.0250	0.0453	0.0750	11891	40101	17043
_INDF	2	2014m10	-0.0183	0.0483	0.0750	12145	40244	17391
_INDF	2	2014m11	0.0075	0.0623	0.0775	12158	40766	17828
_INDF	2	2014m12	0.1185	0.0836	0.0775	12438	41733	17823
_INDF	2	2015m1	-0.0199	0.0696	0.0775	12579	41748	17165
_INDF	2	2015m2	0.0068	0.0629	0.0750	12749	42181	18133
_INDF	2	2015m3	-0.0940	0.0638	0.0750	13067	42463	17776
_INDF	2	2015m4	0.0815	0.0679	0.0750	12948	42757	17841
_INDF	2	2015m5	-0.0993	0.0715	0.0750	13141	42883	18011

_INDF	2	2015m6	-0.0722	0.0726	0.0750	13313	43588	17620
_INDF	2	2015m7	-0.1311	0.0726	0.0750	13375	43732	17690
_INDF	2	2015m8	0.0377	0.0718	0.0750	13782	44040	16528
_INDF	2	2015m9	0.0045	0.0683	0.0750	13396	45086	16285
_INDF	2	2015m10	-0.1176	0.0625	0.0750	13796	44430	17664
_INDF	2	2015m11	0.0615	0.0489	0.0750	13673	44523	17720
_INDF	2	2015m12	0.1981	0.0335	0.0750	13855	45488	17425
_INDF	2	2016m1	0.1371	0.0414	0.0725	13889	44983	16466
_INDF	2	2016m2	0.0248	0.0442	0.0700	13516	45219	16517
_INDF	2	2016m3	-0.0138	0.0445	0.0675	13193	45618	17685
_INDF	2	2016m4	-0.0281	0.0361	0.0675	13180	45818	17774
_INDF	2	2016m5	0.0469	0.0333	0.0675	13420	46140	17787
_INDF	2	2016m6	0.1483	0.0345	0.0650	13355	47374	17930
_INDF	2	2016m7	-0.0480	0.0321	0.0650	13119	47303	18432
_INDF	2	2016m8	0.0978	0.0279	0.0525	13165	47460	18401
_INDF	2	2016m9	-0.0230	0.0307	0.0500	13118	47376	18308
_INDF	2	2016m10	-0.1088	0.0331	0.0475	13017	47784	18142
_INDF	2	2016m11	0.0462	0.0358	0.0475	13311	48686	19124
_INDF	2	2016m12	0.0000	0.0302	0.0475	13418	50049	19763
_INDF	2	2017m1	0.0252	0.0349	0.0475	13359	49368	19864
_INDF	2	2017m2	-0.0154	0.0383	0.0475	13341	49429	20812
_INDF	2	2017m3	0.0469	0.0361	0.0475	13346	50176	20663
_INDF	2	2017m4	0.0448	0.0417	0.0475	13306	50337	20941
_INDF	2	2017m5	-0.0171	0.0433	0.0475	13323	51253	21009
_INDF	2	2017m6	-0.0262	0.0437	0.0475	13298	52251	21350
_INDF	2	2017m7	0.0000	0.0388	0.0475	13342	51780	21891
_INDF	2	2017m8	0.0060	0.0382	0.0450	13342	52196	21948
_INDF	2	2017m9	-0.0267	0.0372	0.0425	13303	52541	22405
_INDF	2	2017m10	-0.1067	0.0358	0.0425	13526	52843	23377
_INDF	2	2017m11	0.0410	0.0330	0.0425	13527	53214	24272
_INDF	2	2017m12	0.0164	0.0361	0.0425	13556	54191	24719
_INDF	2	2018m1	-0.0226	0.0325	0.0425	13380	53516	26149
_INDF	2	2018m2	-0.0495	0.0318	0.0425	13590	53516	25029
_INDF	2	2018m3	-0.0313	0.0340	0.0425	13758	53949	24103
_INDF	2	2018m4	0.0143	0.0341	0.0425	13803	54086	24163
_INDF	2	2018m5	-0.0601	0.0323	0.0463	14060	54366	24416
_INDF	2	2018m6	-0.0451	0.0312	0.0525	14036	55337	24271
_INDF	2	2018m7	0.0039	0.0318	0.0525	14415	55056	25415
_INDF	2	2018m8	-0.0745	0.0320	0.0550	14560	55290	25965
_INDF	2	2018m9	0.0127	0.0288	0.0575	14869	56063	26458
_INDF	2	2018m10	0.1046	0.0316	0.0575	15179	56665	25116

_INDF	2	2018m11	0.1288	0.0323	0.0600	14697	56700	25538
_KLBF	3	2014m1	0.0320	0.0822	0.0750	12180	36523	15699
_KLBF	3	2014m2	0.0103	0.0775	0.0750	11935	36430	16322
_KLBF	3	2014m3	0.0546	0.0732	0.0750	11427	36606	16458
_KLBF	3	2014m4	-0.0032	0.0725	0.0750	11436	37303	16581
_KLBF	3	2014m5	0.0779	0.0732	0.0750	11526	37892	16717
_KLBF	3	2014m6	0.0422	0.0670	0.0750	11893	38658	16827
_KLBF	3	2014m7	-0.0405	0.0453	0.0750	11689	38959	16563
_KLBF	3	2014m8	0.0241	0.0399	0.0750	11707	38953	17098
_KLBF	3	2014m9	0.0029	0.0453	0.0750	11891	40101	17043
_KLBF	3	2014m10	0.0264	0.0483	0.0750	12145	40244	17391
_KLBF	3	2014m11	0.0457	0.0623	0.0775	12158	40766	17828
_KLBF	3	2014m12	0.0191	0.0836	0.0775	12438	41733	17823
_KLBF	3	2015m1	-0.0322	0.0696	0.0775	12579	41748	17165
_KLBF	3	2015m2	0.0332	0.0629	0.0750	12749	42181	18133
_KLBF	3	2015m3	-0.0375	0.0638	0.0750	13067	42463	17776
_KLBF	3	2015m4	0.0251	0.0679	0.0750	12948	42757	17841
_KLBF	3	2015m5	-0.0897	0.0715	0.0750	13141	42883	18011
_KLBF	3	2015m6	0.0418	0.0726	0.0750	13313	43588	17620
_KLBF	3	2015m7	-0.0401	0.0726	0.0750	13375	43732	17690
_KLBF	3	2015m8	-0.1791	0.0718	0.0750	13782	44040	16528
_KLBF	3	2015m9	0.0400	0.0683	0.0750	14396	45086	16285
_KLBF	3	2015m10	-0.0664	0.0625	0.0750	13796	44430	17664
_KLBF	3	2015m11	-0.0112	0.0489	0.0750	13673	44523	17720
_KLBF	3	2015m12	0.0114	0.0335	0.0750	13855	45488	17425
_KLBF	3	2016m1	-0.0262	0.0414	0.0725	13889	44983	16466
_KLBF	3	2016m2	0.1115	0.0442	0.0700	13516	45219	16517
_KLBF	3	2016m3	-0.0484	0.0445	0.0675	13193	45618	17685
_KLBF	3	2016m4	0.0400	0.0361	0.0675	13180	45818	17774
_KLBF	3	2016m5	0.0699	0.0333	0.0675	13420	46140	17787
_KLBF	3	2016m6	0.0948	0.0345	0.0650	13355	47374	17930
_KLBF	3	2016m7	0.0716	0.0321	0.0650	13119	47303	18432
_KLBF	3	2016m8	-0.0446	0.0279	0.0525	13165	47460	18401
_KLBF	3	2016m9	0.0146	0.0307	0.0500	13118	47376	18308
_KLBF	3	2016m10	-0.1379	0.0331	0.0475	13017	47784	18142
_KLBF	3	2016m11	0.0100	0.0358	0.0475	13311	48686	19124
_KLBF	3	2016m12	-0.0429	0.0302	0.0475	13418	50049	19763
_KLBF	3	2017m1	0.0552	0.0349	0.0475	13359	49368	19864
_KLBF	3	2017m2	0.0065	0.0383	0.0475	13341	49429	20812
_KLBF	3	2017m3	0.0292	0.0361	0.0475	13346	50176	20663
_KLBF	3	2017m4	-0.0284	0.0417	0.0475	13306	50337	20941

_KLBF	3	2017m5	0.0552	0.0433	0.0475	13323	51253	21009
_KLBF	3	2017m6	0.0677	0.0437	0.0475	13298	52251	21350
_KLBF	3	2017m7	-0.0144	0.0388	0.0475	13342	51780	21891
_KLBF	3	2017m8	-0.0263	0.0382	0.0450	13342	52196	21948
_KLBF	3	2017m9	-0.0390	0.0372	0.0425	13303	52541	22405
_KLBF	3	2017m10	0.0000	0.0358	0.0425	13526	52843	23377
_KLBF	3	2017m11	0.0563	0.0330	0.0425	13527	53214	24272
_KLBF	3	2017m12	-0.0148	0.0361	0.0425	13556	54191	24719
_KLBF	3	2018m1	-0.0390	0.0325	0.0425	13380	53516	26149
_KLBF	3	2018m2	-0.0625	0.0318	0.0425	13590	53516	25029
_KLBF	3	2018m3	0.0033	0.0340	0.0425	13758	53949	24103
_KLBF	3	2018m4	-0.0897	0.0341	0.0425	13803	54086	24163
_KLBF	3	2018m5	-0.1095	0.0323	0.0463	14060	54366	24416
_KLBF	3	2018m6	0.0615	0.0312	0.0525	14036	55337	24271
_KLBF	3	2018m7	0.0386	0.0318	0.0525	14415	55056	25415
_KLBF	3	2018m8	0.0260	0.0320	0.0550	14560	55290	25965
_KLBF	3	2018m9	-0.0072	0.0288	0.0575	14869	56063	26458
_KLBF	3	2018m10	0.1131	0.0316	0.0575	15179	56665	25116
_KLBF	3	2018m11	-0.0033	0.0323	0.0600	14697	56700	25538
_UNVR	4	2014m1	0.0981	0.0822	0.0750	12180	36523	15699
_UNVR	4	2014m2	0.0009	0.0775	0.0750	11935	36430	16322
_UNVR	4	2014m3	0.0236	0.0732	0.0750	11427	36606	16458
_UNVR	4	2014m4	0.0000	0.0725	0.0750	11436	37303	16581
_UNVR	4	2014m5	-0.0043	0.0732	0.0750	11526	37892	16717
_UNVR	4	2014m6	0.0052	0.0670	0.0750	11893	38658	16827
_UNVR	4	2014m7	0.0504	0.0453	0.0750	11689	38959	16563
_UNVR	4	2014m8	0.0089	0.0399	0.0750	11707	38953	17098
_UNVR	4	2014m9	0.0250	0.0453	0.0750	11891	40101	17043
_UNVR	4	2014m10	-0.0440	0.0483	0.0750	12145	40244	17391
_UNVR	4	2014m11	0.0461	0.0623	0.0775	12158	40766	17828
_UNVR	4	2014m12	0.0157	0.0836	0.0775	12438	41733	17823
_UNVR	4	2015m1	0.1091	0.0696	0.0775	12579	41748	17165
_UNVR	4	2015m2	0.0049	0.0629	0.0750	12749	42181	18133
_UNVR	4	2015m3	0.1014	0.0638	0.0750	13067	42463	17776
_UNVR	4	2015m4	0.0744	0.0679	0.0750	12948	42757	17841
_UNVR	4	2015m5	0.0164	0.0715	0.0750	13141	42883	18011
_UNVR	4	2015m6	-0.0612	0.0726	0.0750	13313	43588	17620
_UNVR	4	2015m7	-0.0234	0.0726	0.0750	13375	43732	17690
_UNVR	4	2015m8	0.0006	0.0718	0.0750	13782	44040	16528
_UNVR	4	2015m9	-0.0434	0.0683	0.0750	14396	45086	16285
_UNVR	4	2015m10	-0.0263	0.0625	0.0750	13796	44430	17664

_UNVR	4	2015m11	-0.0068	0.0489	0.0750	13673	44523	17720
_UNVR	4	2015m12	0.0068	0.0335	0.0750	13855	45488	17425
_UNVR	4	2016m1	-0.0081	0.0414	0.0725	13889	44983	16466
_UNVR	4	2016m2	0.2132	0.0442	0.0700	13516	45219	16517
_UNVR	4	2016m3	-0.0359	0.0445	0.0675	13193	45618	17685
_UNVR	4	2016m4	-0.0082	0.0361	0.0675	13180	45818	17774
_UNVR	4	2016m5	0.0123	0.0333	0.0675	13420	46140	17787
_UNVR	4	2016m6	0.0458	0.0345	0.0650	13355	47374	17930
_UNVR	4	2016m7	-0.0006	0.0321	0.0650	13119	47303	18432
_UNVR	4	2016m8	0.0133	0.0279	0.0525	13165	47460	18401
_UNVR	4	2016m9	-0.0241	0.0307	0.0500	13118	47376	18308
_UNVR	4	2016m10	-0.0017	0.0331	0.0475	13017	47784	18142
_UNVR	4	2016m11	-0.0888	0.0358	0.0475	13311	48686	19124
_UNVR	4	2016m12	-0.0426	0.0302	0.0475	13418	50049	19763
_UNVR	4	2017m1	0.0619	0.0349	0.0475	13359	49368	19864
_UNVR	4	2017m2	0.0237	0.0383	0.0475	13341	49429	20812
_UNVR	4	2017m3	0.0273	0.0361	0.0475	13346	50176	20663
_UNVR	4	2017m4	0.0271	0.0417	0.0475	13306	50337	20941
_UNVR	4	2017m5	0.0376	0.0433	0.0475	13323	51253	21009
_UNVR	4	2017m6	0.0568	0.0437	0.0475	13298	52251	21350
_UNVR	4	2017m7	0.0031	0.0388	0.0475	13342	51780	21891
_UNVR	4	2017m8	0.0327	0.0382	0.0450	13342	52196	21948
_UNVR	4	2017m9	-0.0312	0.0372	0.0425	13303	52541	22405
_UNVR	4	2017m10	0.0128	0.0358	0.0425	13526	52843	23377
_UNVR	4	2017m11	-0.0060	0.0330	0.0425	13527	53214	24272
_UNVR	4	2017m12	0.1339	0.0361	0.0425	13556	54191	24719
_UNVR	4	2018m1	-0.03578	0.0325	0.0425	13380	53516	26149
_UNVR	4	2018m2	-0.08117	0.0318	0.0425	13590	53516	25029
_UNVR	4	2018m3	-0.06411	0.0340	0.0425	13758	53949	24103
_UNVR	4	2018m4	-0.01618	0.0341	0.0425	13803	54086	24163
_UNVR	4	2018m5	0.010965	0.0323	0.0463	14060	54366	24416
_UNVR	4	2018m6	-0.06182	0.0312	0.0525	14036	55337	24271
_UNVR	4	2018m7	0.013873	0.0318	0.0525	14415	55056	25415
_UNVR	4	2018m8	0.072406	0.0320	0.0550	14560	55290	25965
_UNVR	4	2018m9	-0.08081	0.0288	0.0575	14869	56063	26458
_UNVR	4	2018m10	-0.02256	0.0316	0.0575	15179	56665	25116
_UNVR	4	2018m11	0.074556	0.0323	0.0600	14697	56700	25538

2. Daftar Saham Jakarta Islamic Index

Daftar Saham yang Masuk dalam Penghitungan Jakarta Islamic Index (JII)
Periode Juni s.d. November 2018
(Lampiran Pengumuman No.: Peng-00382/BEI.OPP/05-2018 tanggal 30 Mei 2018)

No.	Kode	Nama Saham	Keterangan
1.	ADRO	Adaro Energy Tbk.	Tetap
2.	AKRA	AKR Corporindo Tbk.	Tetap
3.	ANTM	Aneka Tambang (Persero) Tbk.	Tetap
4.	ASII	Astra International Tbk.	Tetap
5.	BRPT	Barito Pacific Tbk.	Tetap
6.	BSDE	Bumi Serpong Damai Tbk.	Tetap
7.	CTRA	Ciputra Development Tbk.	Tetap
8.	EXCL	XL Axiata Tbk.	Tetap
9.	ICBP	Indofood CBP Sukses Makmur Tbk.	Tetap
10.	INCO	Vale Indonesia Tbk.	Tetap
11.	INDF	Indofood Sukses Makmur Tbk.	Tetap
12.	INDY	Indika Energy Tbk.	Baru
13.	INTP	Indocement Tunggul Prakarsa Tbk.	Baru
14.	ITMG	Indo Tambangraya Megah Tbk.	Baru
15.	KLBF	Kalbe Farma Tbk.	Tetap
16.	LPKR	Lippo Karawaci Tbk.	Tetap
17.	LPPF	Matahari Department Store Tbk.	Tetap
18.	PGAS	Perusahaan Gas Negara (Persero) Tbk.	Tetap
19.	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk.	Tetap
20.	PTPP	PP (Persero) Tbk.	Tetap
21.	SCMA	Surya Citra Media Tbk.	Tetap
22.	SMGR	Semen Indonesia (Persero) Tbk.	Tetap
23.	SMRA	Summarecon Agung Tbk.	Tetap
24.	TLKM	Telekomunikasi Indonesia (Persero) Tbk.	Tetap
25.	TPIA	Chandra Asri Petrochemical Tbk.	Tetap
26.	UNTR	United Tractors Tbk.	Tetap
27.	UNVR	Unilever Indonesia Tbk.	Tetap
28.	WIKA	Wijaya Karya (Persero) Tbk.	Tetap
29.	WSBP	Waskita Beton Precast Tbk.	Tetap
30.	WSKT	Waskita Karya (Persero) Tbk.	Tetap

3. HASIL UJI STATA

a. Uji Statistik Deskriptif

Variable		Mean	Std. Dev.	Min	Max	Observations
Return	overall	.0074264	.0590391	-.1791045	.2132153	N = 236
	between		.0049754	.0030115	.0125114	n = 4
	within		.058881	-.1746896	.2097627	T = 59
Inflasi	overall	.0469405	.0168253	.0279	.0836	N = 236
	between		0	.0469405	.0469405	n = 4
	within		.0168253	.0279	.0836	T = 59
BI7DRR	overall	.0614619	.0135115	.0425	.0775	N = 236
	between		0	.0614619	.0614619	n = 4
	within		.0135115	.0425	.0775	T = 59
Kurs	overall	13211.23	839.0874	11427.05	15178.87	N = 236
	between		8.474576	13198.52	13215.47	n = 4
	within		839.0551	11422.81	15191.58	T = 59
JUB	overall	47034.24	5892.485	36430	56700	N = 236
	between		0	47034.24	47034.24	n = 4
	within		5892.485	36430	56700	T = 59
DJI	overall	19803.55	3259.019	15698.85	26458.31	N = 236
	between		0	19803.55	19803.55	n = 4
	within		3259.019	15698.85	26458.31	T = 59

b. Uji Common Effect

Source	SS	df	MS	Number of obs = 236		
Model	.06219511	5	.012439022	F(5, 230) = 3.78		
Residual	.756923592	230	.003290972	Prob > F = 0.0026		
Total	.819118702	235	.003485611	R-squared = 0.0759		
				Adj R-squared = 0.0558		
				Root MSE = .05737		

Return	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
Inflasi	-.6180882	.3912664	-1.58	0.116	-1.389013	.1528363
BI7DRR	3.076552	.8268145	3.72	0.000	1.447453	4.705651
Kurs	-.0000297	.0000147	-2.01	0.045	-.0000587	-6.03e-07
JUB	.0000101	4.68e-06	2.15	0.032	8.57e-07	.0000193
DJI	-4.95e-06	3.53e-06	-1.40	0.162	-.0000119	2.00e-06
_cons	-.1370171	.0906304	-1.51	0.132	-.315589	.0415547

c. Uji Fixed Effect

```

Fixed-effects (within) regression      Number of obs   =      236
Group variable: Kode                  Number of groups =       4

R-sq:  within = 0.0767                Obs per group:  min =      59
      between = 0.3052                  avg =          59.0
      overall  = 0.0759                  max =          59

corr(u_i, Xb) = -0.0079                F(5,227)       =      3.77
                                          Prob > F       =      0.0027

```

Return	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
Inflasi	-.6158707	.3926477	-1.57	0.118	-1.389571	.1578297
BI7DRR	3.089345	.829911	3.72	0.000	1.454031	4.724659
Kurs	-.00003	.0000148	-2.02	0.044	-.0000591	-7.85e-07
JUB	.0000102	4.70e-06	2.16	0.032	9.07e-07	.0000194
DJI	-4.99e-06	3.54e-06	-1.41	0.160	-.000012	1.98e-06
_cons	-.1371703	.0909476	-1.51	0.133	-.3163797	.0420391
sigma_u	.00512005					
sigma_e	.05756762					
rho	.00784819	(fraction of variance due to u_i)				

F test that all u_i=0: F(3, 227) = 0.47 Prob > F = 0.7059

d. Uji Chow

Return	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
Inflasi	-.6158707	.3926477	-1.57	0.118	-1.389571	.1578297
BI7DRR	3.089345	.829911	3.72	0.000	1.454031	4.724659
Kurs	-.00003	.0000148	-2.02	0.044	-.0000591	-7.85e-07
JUB	.0000102	4.70e-06	2.16	0.032	9.07e-07	.0000194
DJI	-4.99e-06	3.54e-06	-1.41	0.160	-.000012	1.98e-06
_cons	-.1371703	.0909476	-1.51	0.133	-.3163797	.0420391
sigma_u	.00512005					
sigma_e	.05756762					
rho	.00784819	(fraction of variance due to u_i)				

F test that all u_i=0: F(3, 227) = 0.47 Prob > F = 0.7059

e. Uji Normalitas

Shapiro-Wilk W test for normal data

Variable	Obs	W	V	z	Prob>z
e	236	0.99574	0.735	-0.715	0.76271

f. Uji Heteroskedastisitas

Breusch-Pagan / Cook-Weisberg test for heteroskedasticity

Ho: Constant variance

Variables: fitted values of Return

chi2(1) = 1.99

Prob > chi2 = 0.1586

g. Uji Multikolinearitas

	Return	Inflasi	BI7DRR	Kurs	JUB	DJI
Return	1.0000					
Inflasi	-0.0272	1.0000				
BI7DRR	0.1387	0.7383	1.0000			
Kurs	0.0010	-0.5473	-0.4654	1.0000		
JUB	-0.0446	-0.7701	-0.8376	0.8275	1.0000	
DJI	-0.0689	-0.6343	-0.7737	0.6552	0.9078	1.0000

h. Uji F

Source	SS	df	MS	
Model	.06219511	5	.012439022	Number of obs = 236
Residual	.756923592	230	.003290972	F(5, 230) = 3.78
Total	.819118702	235	.003485611	Prob > F = 0.0026
				R-squared = 0.0759
				Adj R-squared = 0.0558
				Root MSE = .05737

i. Uji T

Return	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
Inflasi	-.6180882	.3912664	-1.58	0.116	-1.389013	.1528363
BI7DRR	3.076552	.8268145	3.72	0.000	1.447453	4.705651
Kurs	-.0000297	.0000147	-2.01	0.045	-.0000587	-6.03e-07
JUB	.0000101	4.68e-06	2.15	0.032	8.57e-07	.0000193
DJI	-4.95e-06	3.53e-06	-1.40	0.162	-.0000119	2.00e-06
_cons	-.1370171	.0906304	-1.51	0.132	-.315589	.0415547

j. Koefisien Determinasi

Source	SS	df	MS	
Model	.06219511	5	.012439022	Number of obs = 236
Residual	.756923592	230	.003290972	F(5, 230) = 3.78
Total	.819118702	235	.003485611	Prob > F = 0.0026
				R-squared = 0.0759
				Adj R-squared = 0.0558
				Root MSE = .05737