

LAMPIRAN

Lampiran 1

Daftar Nama Perusahaan Manufaktur Periode 2013-2017

No.	Kode Perusahaan	Nama Perusahaan
1	AISA	PT. Tiga Pilar Sejahtera Food Tbk
2	AKKU	PT. Anugerah Kagum Karya Utama Tbk
3	AKPI	PT. Argha Karya Prima Industry Tbk
4	ALDO	PT. Alkindo Naratama Tbk.
5	ALMI	PT. Alumindo Light Metal Industry Tbk
6	ALTO	PT. Tri Banyan Tirta Tbk
7	AMFG	PT. Asahimas Flat Glass Tbk
8	AMIN	PT. Atmindo Tbk
9	APLI	PT. Asiaplast Industries Tbk
10	ARNA	PT. Arwana Citramulia Tbk
11	ASII	PT. Astra Internasional Tbk
12	AUTO	PT. Astra Otoparts Tbk
13	BATA	PT. Sepatu Bata Tbk
14	BOLT	PT. Garuda Metalindo Tbk
15	BRNA	PT. Berlina Tbk
16	BTON	PT. Betonjaya Manunggal Tbk
17	BUDI	PT. Budi Starch & Sweetener Tbk
18	CEKA	PT. Wilmar Cahaya Indonesia Tbk
19	CINT	PT. Chitose Internasional Tbk
20	CPIN	PT. Charoen Pokphand Indonesia Tbk
21	DAJK	PT. Dwi Aneka Jaya Kemasindo Tbk
22	DLTA	PT. Delta Djakarta Tbk
23	DPNS	PT. Duta Pertiwi Nusantara Tbk
24	DVLA	PT. Darya Varia Laboratoria Tbk
25	EKAD	PT. Ekadharma International Tbk
26	ETWA	PT. Eterindo Wahanatama Tbk
27	FASW	PT. Fajar Surya Wisesa Tbk
28	GDST	PT. Gunawan dianjaya steel Tbk
29	GGRM	PT. Gudang Garam Tbk
30	GTJL	PT. Gajah Tunggal Tbk
31	HMSP	PT. HIM Sampoerna Tbk
32	ICBP	PT. Indofood CBP Sukses Makmur Tbk
33	IGAR	PT. Champion Pacific Indonesia Tbk
34	IMPC	PT. Impack Pratama Industri Tbk
35	INAI	PT. Indal alumunium industry Tbk
36	INDF	PT. Indofood sukses makmur Tbk
37	INDS	PT. Indospring Tbk

38	INTP	PT Indocement Tunggal Prakarsa Tbk
39	ISSP	PT. Steel Pipe Industry of Indonesia Tbk
40	JECC	PT. Jembo Cable Company Tbk
41	JPFA	PT. Japfa Comfeed Indonesia Tbk
42	JPRS	PT. Jaya Pari Steel Tbk
43	KAEF	PT. Kimia Farma Tbk
44	KBLI	PT. KMI Wire and Cable Tbk
45	KBLM	PT. Kabelindo murni Tbk
46	KDSI	PT. Kedawung Setia Industrial Tbk
47	KICI	PT. Kedaung Indah Can Tbk
48	KINO	PT. Kino Indonesia Tbk
49	KLBF	PT. Kable Farma Tbk
50	KRAH	PT. Grand Kartech Tbk
51	LION	PT. Lion metal works Tbk
52	LMPI	PT. Langgeng Makmur Industri Tbk
53	LMSH	PT. Lionmesh prima Tbk
54	MBTO	PT. Martina Berto Tbk
55	MERK	PT. Merck Tbk
56	MLBI	PT. Multi Bintang Indonesia Tbk
57	MLIA	PT. Mulia Industrindo Tbk
58	MRAT	PT. Mustika Ratu Tbk
59	MYOR	PT. Mayora Indah Tbk
60	MYRX	PT. Hanson International Tbk
61	NIPS	PT. Nipress Tbk
62	PICO	PT. Pelangi Indah Canindo Tbk
63	PRAS	PT. Prima Alloy Steel Universal Tbk
64	PSDN	PT. Prasadha Aneka Niaga Tbk
65	PYFA	PT. Pyridam Farma Tbk
66	RICY	PT. Ricky Putra Globalindo Tbk
67	ROTI	PT. Nippon Indosari Corpindo Tbk
68	SCCO	PT. Supreme Cable Manufacturing Corporation Tbk
69	SIDO	PT. Industry Jamu dan Farmasi Sido Muncul Tbk
70	SIMA	PT. Siwani Makmur Tbk
71	SIPD	PT. Sierad Produce Tbk
72	SKBM	PT. Sekar Bumi Tbk
73	SKLT	PT. Sekar Laut Tbk
74	SMBR	PT. Semen Baturaja (Persero) Tbk
75	SMCB	PT. Solusi Bangun Indonesia Tbk
76	SMGR	PT. Semen Indonesia (Persero) Tbk
77	SMSM	PT. Selamat Sempurna Tbk
78	SPMA	PT. Suparma Tbk

79	SQBB	PT. Taisho Pharmaceutical Indonesia Tbk
80	SRSN	PT. Indo Acidatama Tbk
81	STAR	PT. Star Petrochem Tbk
82	STTP	PT. Siantar Top Tbk
83	TALF	PT. Tunas Alfin Tbk
84	TCID	PT. Mandom Indonesia Tbk
85	TIRT	PT. Tirta Mahakam Resources Tbk
86	TOTO	PT. Surya Toto Indonesia Tbk
87	TRIS	PT. Trisula Internasional Tbk
88	TRST	PT. Trias Sentosa Tbk
89	TSPC	PT. Tempo Scan Pacific Tbk
90	ULTJ	PT Ultrajaya Milk Industry & Trading Co. Tbk
91	UNIT	PT. Nusantara Inti Corpota Tbk
92	UNVR	PT. Unilever Indonesia Tbk
93	VOKS	PT. Voksel Electric Tbk
94	WIIM	PT. Wismilak Inti Makmur Tbk
95	YPAS	PT. Yanaprima Hastapersada Tbk

Lampiran 2

Data Perhitungan Variabel *Investment Opportunity Set* (IOS)

NO	KODE PERUSAHAAN	TAHUN	MBVA	MBVE	PPMVA	IOS
1	AISA	2013	0.67394136	0.87834849	0.00292036	1.55521020
2	AISA	2014	0.70589452	0.93029943	0.00217888	1.63837283
3	AISA	2015	0.49028644	0.48570728	0.00404892	0.98004263
4	AISA	2016	0.60081940	0.72627807	0.00326217	1.33035964
5	AKKU	2016	0.35443917	0.30273055	0.02101234	0.67818206
6	AKPI	2013	0.38077816	0.26473473	0.01207214	0.65758504
7	AKPI	2015	0.40637026	0.26577960	0.01347598	0.68562584
8	AKPI	2016	0.39825020	0.27032986	0.01338155	0.68196161
9	AKPI	2017	0.38016758	0.21649437	0.00001204	0.59667400
10	ALDO	2013	0.86000610	1.28385215	0.00310142	2.14695966
11	ALDO	2014	0.83332658	1.25435297	0.00278320	2.09046275
12	ALDO	2015	0.80929603	1.17006089	0.00312436	1.98248127
13	ALDO	2016	0.64974872	0.81270777	0.00362885	1.46608534
14	ALDO	2017	0.59391206	0.71162562	0.00455671	1.31009439
15	ALMI	2013	0.40937359	0.13908655	0.01989646	0.56835660
16	ALMI	2014	0.42101075	0.12741117	0.02353154	0.57195345
17	ALMI	2017	0.44362185	0.17696476	0.01845933	0.63904594
18	ALTO	2013	0.72545547	1.13597942	0.00093093	1.86236582
19	AMFG	2013	0.53295358	0.54442563	0.00487640	1.08225560
20	AMFG	2014	0.53321778	0.54274927	0.00440858	1.08037563
21	AMFG	2015	0.43086605	0.41483655	0.00619790	0.85190050
22	AMFG	2016	0.43215513	0.39969166	0.00988186	0.84172865
23	AMFG	2017	0.38930437	0.30922559	0.01138720	0.70991716
24	AMIN	2015	0.66416211	0.78201205	0.00380733	1.44998149
25	AMIN	2016	0.91426539	1.14769352	0.00188874	2.06384765
26	AMIN	2017	1.04364321	1.41198198	0.00128149	2.45690669
27	APLI	2013	0.29851867	0.22155124	0.01656413	0.53663403
28	APLI	2014	0.30648072	0.26685199	0.01323572	0.58656844
29	APLI	2015	0.29555979	0.21771352	0.01630537	0.52957868
30	APLI	2016	0.37085858	0.33718175	0.01356759	0.72160792
31	ARNA	2013	2.78050023	3.87552614	0.00127141	6.65729777
32	ARNA	2014	2.64314037	3.46393407	0.00126430	6.10833874
33	ARNA	2015	1.45314757	2.02970872	0.00263143	3.48548771
34	ARNA	2016	1.41321709	1.99209284	0.00240581	3.40771574
35	ARNA	2017	0.95144179	1.20669358	0.00370880	2.16184417
36	ASII	2013	0.88478541	1.28258556	0.00133842	2.16870939

37	ASII	2014	0.87170641	1.23593910	0.00140861	2.10905412
38	ASII	2015	0.72856796	0.94973036	0.00180246	1.68010077
39	ASII	2016	0.86246833	1.18464341	0.00148145	2.04859319
40	ASII	2017	0.79461669	1.06338717	0.00166268	1.85966654
41	AUTO	2013	0.81410272	0.92335009	0.00197918	1.73943199
42	AUTO	2014	0.84140363	0.98799798	0.00198239	1.83138400
43	AUTO	2015	0.41041530	0.37612530	0.00548442	0.79202502
44	AUTO	2016	0.47204393	0.46392987	0.00434560	0.94031939
45	AUTO	2017	0.46643329	0.45655119	0.00420804	0.92719252
46	BATA	2013	1.20663213	1.71788316	0.00164982	2.92616511
47	BATA	2014	1.13675843	1.65617252	0.00184459	2.79477554
48	BATA	2015	0.88130024	1.05785021	0.00214447	1.94129493
49	BATA	2016	0.78279232	0.91194458	0.00226943	1.69700633
50	BATA	2017	0.58762626	0.63282319	0.00306836	1.22351782
51	BOLT	2015	1.59193440	1.82195460	0.00162958	3.41551857
52	BOLT	2016	1.05919840	1.14626138	0.00241702	2.20787680
53	BOLT	2017	1.15440207	1.58482492	0.00259293	2.74181992
54	BRNA	2014	0.53871955	0.65688122	0.00001629	1.19561707
55	BRNA	2016	0.50575154	0.51815070	0.00001225	1.02391448
56	BTON	2013	0.38250857	0.35282999	0.00162018	0.73695875
57	BTON	2014	0.35393093	0.32793473	0.00157203	0.68343769
58	BTON	2015	0.30313211	0.25980349	0.00179214	0.56472774
59	BTON	2017	0.29686921	0.26029531	0.00142834	0.55859287
60	BUDI	2013	0.40332086	0.24973289	0.01511335	0.66816710
61	BUDI	2014	0.39950642	0.23757348	0.01544895	0.65252885
62	BUDI	2015	0.36987072	0.12687312	0.01981348	0.51655732
63	BUDI	2016	0.36382951	0.16622258	0.01830432	0.54835641
64	BUDI	2017	0.36446730	0.17512937	0.01790884	0.55750551
65	CEKA	2013	0.32986813	0.16159548	0.01219228	0.50365589
66	CEKA	2014	0.37322122	0.20535377	0.00997077	0.58854576
67	CEKA	2016	0.46488914	0.44755982	0.00284522	0.91529419
68	CEKA	2017	0.43770335	0.40746680	0.00296757	0.84813772
69	CINT	2014	0.58947612	0.61408299	0.00464763	1.20820673
70	CINT	2015	0.52383581	0.53073696	0.00516150	1.05973427
71	CINT	2016	0.48132719	0.47892939	0.00623878	0.96649535
72	CINT	2017	0.44417323	0.43226118	0.00726640	0.88370080
73	CPIN	2013	1.92116815	2.75154456	0.00119857	4.67391128
74	CPIN	2014	1.70341124	2.80226412	0.00150321	4.50717858
75	CPIN	2015	1.08628982	1.64960993	0.00250058	2.73840034
76	CPIN	2016	1.23977657	1.77069976	0.00224557	3.01272190
77	CPIN	2017	1.16922663	1.54991756	0.02292669	2.74207088

78	DAJK	2014	0.59083367	0.66739066	0.00288144	1.26110577
79	DLTA	2013	3.57719184	4.44969694	0.00016776	8.02705654
80	DLTA	2014	3.22496665	4.04160789	0.00019942	7.26677396
81	DLTA	2015	2.07158903	2.42437462	0.00027575	4.49623940
82	DLTA	2016	1.72835135	1.95636952	0.00026209	3.68498295
83	DLTA	2017	1.42693531	1.58841358	0.00026591	3.01561480
84	DPNS	2013	0.36353665	0.34461410	0.00089297	0.70904373
85	DPNS	2014	0.27514034	0.24495347	0.00121379	0.52130760
86	DPNS	2015	0.29049935	0.26274437	0.00109132	0.55433503
87	DPNS	2016	0.27591171	0.24890898	0.00101797	0.52583866
88	DPNS	2017	0.25081174	0.21407838	0.00106326	0.46595338
89	DVLA	2013	1.13766652	1.33270760	0.00106198	2.47143610
90	DVLA	2014	0.86618475	0.97299175	0.00148126	1.84065777
91	DVLA	2015	0.66750005	0.73993222	0.00182279	1.40925506
92	DVLA	2016	0.78019135	0.90077168	0.00218396	1.68314699
93	DVLA	2017	0.81920070	0.97289819	0.00191681	1.79401569
94	EKAD	2013	0.54431295	0.56719608	0.00411466	1.11562369
95	EKAD	2014	0.59836947	0.65168746	0.00316297	1.25321990
96	EKAD	2016	0.36779194	0.34453900	0.00862359	0.72095452
97	EKAD	2017	0.38433746	0.36249523	0.00761905	0.75445174
98	ETWA	2013	0.38527603	0.27398000	0.00506270	0.66431873
99	FASW	2014	0.71065413	1.22986984	0.00665467	1.94717863
100	FASW	2016	0.89735856	1.59135455	0.00509723	2.49381034
101	FASW	2017	1.02657524	2.01314969	0.00451712	3.04424205
102	GDST	2013	0.41989782	0.39448607	0.00474315	0.81912704
103	GDST	2016	0.53136468	0.55090795	0.00853620	1.09080884
104	GDST	2017	0.42784385	0.39355159	0.01229938	0.83369482
105	GGRM	2013	0.99455709	1.35912955	0.00198713	2.35567377
106	GGRM	2014	1.20360679	1.73889862	0.00177149	2.94427690
107	GGRM	2015	1.02202589	1.37748823	0.00206685	2.40158096
108	GGRM	2016	1.14889425	1.53743706	0.00181281	2.68814412
109	GGRM	2017	1.37559057	1.89085281	0.00144660	3.26788998
110	GJTL	2013	0.49842499	0.50598279	0.00565254	1.01006032
111	GJTL	2014	0.46289081	0.41060740	0.00694420	0.88044242
112	GJTL	2016	0.43821272	0.31543899	0.00837514	0.76202686
113	GJTL	2017	0.40403997	0.20605802	0.00953783	0.61963582
114	HMSP	2013	5.13571935	9.48990938	0.00020516	14.62583389
115	HMSP	2014	5.46114920	10.94857529	0.00023362	16.40995812
116	HMSP	2015	5.76468002	6.75836162	0.00017307	12.52321471
117	HMSP	2016	5.27661183	6.44928455	0.00018438	11.72608076
118	HMSP	2017	6.40648933	7.97926490	0.00012713	14.38588136

119	ICBP	2013	1.56811163	2.21810884	0.00085093	3.78707140
120	ICBP	2014	1.71137318	2.51268969	0.00083894	4.22490181
121	ICBP	2015	1.65136714	2.37216857	0.00087370	4.02440941
122	ICBP	2016	1.88792086	2.67415726	0.00075485	4.56283298
123	ICBP	2017	1.79887897	2.52649028	0.00082716	4.32619641
124	IGAR	2013	0.59011212	0.62855030	0.00180762	1.22047003
125	IGAR	2014	0.55468210	0.57509846	0.00159116	1.13137172
126	IGAR	2015	0.37491645	0.34703101	0.00320391	0.72515137
127	IGAR	2016	0.64245858	0.66919878	0.00152963	1.31318700
128	IGAR	2017	0.42250864	0.41139000	0.00252275	0.83642140
129	IMPC	2014	0.91545710	1.23821391	0.00233935	2.15601036
130	IMPC	2015	1.48968180	2.01659464	0.00144584	3.50772228
131	IMPC	2016	1.30391336	1.99983921	0.00164745	3.30540001
132	IMPC	2017	1.35135280	2.02209936	0.00168256	3.37513472
133	INAI	2013	0.44338610	0.18611703	0.00383524	0.63333837
134	INAI	2014	0.47497796	0.37613569	0.00449331	0.85560696
135	INAI	2015	0.45280335	0.26468383	0.00980940	0.72729658
136	INAI	2016	0.47442213	0.39180637	0.00860426	0.87483276
137	INAI	2017	0.09751067	0.09760957	0.00810737	0.20322761
138	INDF	2013	0.62197325	0.75663960	0.00324737	1.38186023
139	INDF	2014	0.59781423	0.71120927	0.00298577	1.31200927
140	INDF	2015	0.50670625	0.52132124	0.00401524	1.03204274
141	INDF	2016	0.64846722	0.78345674	0.00320428	1.43512823
142	INDF	2017	0.60772962	0.70841156	0.00380304	1.31994422
143	INDS	2013	0.35262289	0.31710180	0.00935159	0.67907628
144	INDS	2014	0.32614947	0.28443748	0.01202896	0.62261592
145	INDS	2015	0.16731270	0.05921444	0.03967221	0.26619935
146	INDS	2016	0.18769128	0.12716408	0.02545495	0.34031031
147	INDS	2017	0.22668842	0.19073188	0.01569489	0.43311520
148	INTP	2013	1.43501422	1.58522565	0.00137762	3.02161749
149	INTP	2014	1.64484640	1.83705424	0.00144239	3.48334303
150	INTP	2015	1.53708356	1.70364909	0.00182992	3.24256257
151	INTP	2016	0.99505570	1.07301080	0.00281094	2.07087744
152	INTP	2017	1.45735048	1.62792855	0.00202579	3.08730482
153	ISSP	2013	0.39335141	0.26503590	0.00913509	0.66752240
154	ISSP	2014	0.44024917	0.36711175	0.00778115	0.81514207
155	ISSP	2015	0.38515451	0.26175032	0.01080044	0.65770527
156	ISSP	2016	0.40130799	0.28225734	0.01055285	0.69411818
157	ISSP	2017	0.33542154	0.14391187	0.01233048	0.49166388
158	JECC	2013	0.60715263	1.44379997	0.00319443	2.05414703
159	JECC	2014	0.57981119	1.02588100	0.00335469	1.60904689

160	JECC	2015	0.43470154	0.27459950	0.01402372	0.72332476
161	JECC	2016	0.51256430	0.55665191	0.00689674	1.07611295
162	JECC	2017	0.53609174	0.64231737	0.00718616	1.18559528
163	JPFA	2013	0.75135424	1.22673269	0.00447019	1.98255713
164	JPFA	2014	0.64622631	0.94715795	0.00692699	1.60031125
165	JPFA	2015	0.51323830	0.54816132	0.01109194	1.07249157
166	JPFA	2016	0.67983611	0.87632630	0.00498967	1.56115208
167	JPFA	2017	0.61230661	0.74918810	0.00620455	1.36769926
168	JPRS	2013	0.28419633	0.27635382	0.00072364	0.56127380
169	KAEF	2013	0.82463482	0.99804764	0.00162768	1.82431015
170	KAEF	2014	1.54749569	2.22261778	0.00072910	3.77084256
171	KAEF	2015	0.92674407	1.30910831	0.00146902	2.23732140
172	KAEF	2016	1.88740844	3.32673176	0.00069743	5.21483762
173	KAEF	2017	1.50143321	2.88393193	0.00115246	4.38651760
174	KBLI	2013	0.37682524	0.31750849	0.00657314	0.70090687
175	KBLI	2014	0.35241541	0.29292507	0.00650643	0.65184691
176	KBLI	2015	0.31890553	0.22963737	0.00917452	0.55771741
177	KBLI	2016	0.43736274	0.41410613	0.00476456	0.85623343
178	KBLI	2017	0.48117121	0.47267841	0.00596251	0.95981213
179	KBLM	2013	0.42420967	0.32465802	0.01712185	0.76598954
180	KBLM	2015	0.38197627	0.24670478	0.01968852	0.64836957
181	KBLM	2016	0.45413377	0.41472969	0.00948071	0.87834418
182	KBLM	2017	0.30394007	0.19743751	0.02314971	0.52452729
183	KDSI	2013	0.37153711	0.19637886	0.01266986	0.58058583
184	KDSI	2014	0.36494958	0.18394570	0.01405351	0.56294879
185	KDSI	2015	0.36761458	0.10099820	0.01826755	0.48688033
186	KDSI	2016	0.37393647	0.16705949	0.01483411	0.55583007
187	KDSI	2017	0.39645592	0.22696945	0.01362480	0.63705017
188	KICI	2013	0.30962288	0.24918555	0.00291921	0.56172764
189	KICI	2014	0.28122684	0.23255373	0.00300802	0.51678859
190	KICI	2016	0.29666119	0.18408864	0.00817432	0.48892414
191	KICI	2017	0.34769670	0.25519124	0.00590072	0.60878866
192	KINO	2015	1.06509451	1.52760352	0.00197335	2.59467138
193	KINO	2016	0.85183915	1.09704117	0.00303580	1.95191611
194	KINO	2017	0.64283022	0.72906149	0.00440084	1.37629254
195	KLBF	2013	2.68231126	3.41043597	0.00054896	6.09329619
196	KLBF	2015	2.33229410	2.79860317	0.00069751	5.13159478
197	KLBF	2016	2.39482973	2.81888386	0.00070303	5.21441662
198	KLBF	2017	2.43726865	2.82081810	0.00073910	5.25882585
199	KRAH	2013	0.68444436	0.89931960	0.00217964	1.58594361
200	KRAH	2014	1.11299698	2.08485429	0.00107534	3.19892661

201	KRAH	2016	2.23922369	6.36512767	0.00073480	8.60508616
202	LION	2013	0.70083229	0.74271864	0.00103618	1.44458711
203	LION	2014	0.52698943	0.53905337	0.00220688	1.06824969
204	LION	2015	0.56486409	0.59412173	0.00208574	1.16107156
205	LION	2016	0.54869193	0.57417691	0.00218061	1.12504946
206	LION	2017	0.45482020	0.43525047	0.00227136	0.89234203
207	LMPI	2014	0.35820176	0.21876638	0.01327884	0.59024698
208	LMPI	2015	0.31522915	0.14052787	0.01867753	0.47443454
209	LMPI	2016	0.32833121	0.16502441	0.01658070	0.50993633
210	LMSH	2013	0.37680261	0.34395261	0.00321432	0.72396955
211	LMSH	2014	0.30337662	0.26419824	0.00491370	0.57248856
212	LMSH	2015	0.28276793	0.24287744	0.00469227	0.53033764
213	LMSH	2016	0.31006309	0.23885730	0.01024385	0.55916424
214	LMSH	2017	0.28514366	0.23450210	0.01056237	0.53020812
215	MBTO	2013	0.39327626	0.35774598	0.00398022	0.75500246
216	MBTO	2014	0.30292821	0.23333088	0.00613026	0.54238935
217	MBTO	2016	0.32508807	0.22210747	0.00519241	0.55238795
218	MERK	2013	3.13323241	4.08910923	0.00015914	7.22250078
219	MERK	2014	2.58422668	3.20239502	0.00024812	5.78686982
220	MERK	2015	2.46738013	3.17104121	0.00039783	5.63881917
221	MERK	2016	2.84533371	3.49957734	0.00034440	6.34525546
222	MLBI	2013	0.29048628	0.12666844	0.03427390	0.45142862
223	MLBI	2014	5.94927840	22.49345119	0.00057405	28.44330365
224	MLBI	2015	4.37850749	11.15197568	0.00080256	15.53128572
225	MLBI	2016	5.69429139	14.92533106	0.00056633	20.62018878
226	MLBI	2017	5.95789340	13.38613674	0.00051953	19.34454967
227	MLIA	2014	0.45128649	0.26001748	0.00008673	0.71139070
228	MLIA	2016	0.43757523	0.22316988	0.00009105	0.66083616
229	MLIA	2017	0.40145002	0.22013214	0.00005486	0.62163702
230	MRAT	2014	0.31311869	0.25920737	0.00537691	0.57770296
231	MRAT	2015	0.25469702	0.17859686	0.00692914	0.44022302
232	MYOR	2013	1.47958673	2.95440023	0.00130126	4.43528821
233	MYOR	2014	1.19499090	2.25519673	0.00181614	3.45200377
234	MYOR	2015	1.45646375	2.59800646	0.00137349	4.05584370
235	MYOR	2016	1.66131579	2.90434282	0.00107602	4.56673463
236	MYOR	2017	1.74707469	3.03828203	0.00091159	4.78626831
237	MYRX	2014	0.99455744	1.08434761	0.00026488	2.07916993
238	MYRX	2017	0.58412208	0.62408051	0.00000634	1.20820893
239	NIPS	2013	0.49303110	0.49065690	0.00984025	0.99352825
240	NIPS	2014	0.55489116	0.62197667	0.00593777	1.18280560
241	NIPS	2015	0.50152613	0.51328383	0.00725953	1.02206950

242	NIPS	2016	0.42093991	0.33991646	0.00898078	0.76983715
243	NIPS	2017	0.47813071	0.45994775	0.00722290	0.94530136
244	PICO	2013	0.39327540	0.20268980	0.01231048	0.60827568
245	PICO	2014	0.38368703	0.19468254	0.00729385	0.58566342
246	PICO	2015	0.35200021	0.14566737	0.00981761	0.50748519
247	PICO	2016	0.38613925	0.23482114	0.00701434	0.62797472
248	PICO	2017	0.39123933	0.22923284	0.00551637	0.62598854
249	PRAS	2013	0.32231879	0.15786499	0.02498311	0.50516689
250	PRAS	2014	0.28575753	0.10316639	0.04345225	0.43237617
251	PRAS	2015	0.28953597	0.05990937	0.03897186	0.38841720
252	PSDN	2013	0.34810324	0.25589853	0.01202364	0.61602541
253	PSDN	2017	0.54369970	0.60897739	0.00698386	1.15966095
254	PYFA	2013	0.45121122	0.41441820	0.00968407	0.87531349
255	PYFA	2014	0.42464201	0.37011293	0.01007187	0.80482681
256	PYFA	2015	0.36664370	0.29291110	0.01129985	0.67085465
257	PYFA	2016	0.49869449	0.50180424	0.00674932	1.00724804
258	PYFA	2017	0.46036115	0.44503246	0.00662531	0.91201892
259	RICY	2013	0.37392442	0.14408621	0.00803829	0.52604892
260	RICY	2014	0.37406820	0.13938914	0.00872213	0.52217947
261	RICY	2015	0.37129645	0.12617388	0.02048979	0.51796012
262	RICY	2016	0.37393523	0.11852662	0.02392617	0.51638801
263	RICY	2017	0.37412999	0.11068098	0.02131202	0.50612299
264	ROTI	2013	1.68073850	3.24428043	0.00220479	4.92722371
265	ROTI	2014	1.88971177	3.61245483	0.00234931	5.50451592
266	ROTI	2015	1.44654656	2.66537182	0.00266914	4.11458751
267	ROTI	2016	1.62098220	2.77720284	0.00219559	4.40038063
268	ROTI	2017	1.04354608	1.38376801	0.00255641	2.42987050
269	SCCO	2013	0.54948008	0.63244144	0.00321742	1.18513894
270	SCCO	2015	0.45059857	0.41076331	0.00453101	0.86589290
271	SCCO	2016	0.54975253	0.60629745	0.00239430	1.15844427
272	SCCO	2017	0.38613253	0.33551834	0.00990142	0.73155229
273	SIDO	2017	1.32038278	1.39663751	0.00162847	2.71864876
274	SIMA	2014	0.69359269	0.89266214	0.00145612	1.58771096
275	SIPD	2013	1.02837011	1.80766246	0.00327776	2.83931034
276	SIPD	2014	1.14540445	1.91331438	0.00190583	3.06062466
277	SKBM	2013	0.70719254	1.02220218	0.00361126	1.73300598
278	SKBM	2014	0.94357088	1.41372264	0.00281219	2.36010571
279	SKBM	2015	0.84394712	1.27250457	0.00430733	2.12075903
280	SKBM	2016	0.60821045	0.80495081	0.00629623	1.41945749
281	SKBM	2017	0.55844397	0.59668547	0.00404945	1.15917889
282	SKLT	2013	0.46916770	0.44047335	0.00863459	0.91827565

283	SKLT	2014	0.57450881	0.66845992	0.00611075	1.24907948
284	SKLT	2015	0.62991953	0.83161000	0.00509543	1.46662496
285	SKLT	2016	0.42169433	0.35540723	0.01047329	0.78757485
286	SKLT	2017	0.84551802	1.22218853	0.00392060	2.07162715
287	SMBR	2013	0.63631829	0.65105740	0.00197213	1.28934782
288	SMBR	2014	0.66834659	0.68243724	0.00162868	1.35241251
289	SMBR	2015	0.48114312	0.48021218	0.00296606	0.96432136
290	SMBR	2016	3.24619118	4.35121988	0.00135115	7.59876222
291	SMBR	2017	3.84439940	5.46715092	0.00109569	9.31264601
292	SMCB	2013	0.78159091	0.98311270	0.00672059	1.77142420
293	SMCB	2014	0.72373914	0.94576787	0.00748060	1.67698761
294	SMCB	2015	0.47068815	0.44641742	0.00126882	0.91837439
295	SMGR	2013	1.49139423	1.90441239	0.00238004	3.39818665
296	SMGR	2014	1.51812154	1.90139639	0.00224720	3.42176513
297	SMGR	2015	1.01470835	1.21912534	0.00389600	2.23772969
298	SMGR	2016	0.76072923	0.88061992	0.00570631	1.64705546
299	SMGR	2017	0.74379947	0.89658625	0.00555250	1.64593822
300	SMSM	2013	1.63411464	2.41679880	0.00105630	4.05196974
301	SMSM	2014	2.10221228	2.95004593	0.00078727	5.05304547
302	SMSM	2015	1.69917137	2.35400042	0.00111656	4.05428835
303	SMSM	2016	1.38493699	1.76705768	0.00151917	3.15351385
304	SMSM	2017	1.58632836	1.95578305	0.00110947	3.54322088
305	SPMA	2014	0.37358792	0.18073523	0.01099111	0.56531427
306	SPMA	2016	0.34109684	0.18806926	0.01343834	0.54260444
307	SPMA	2017	0.32978889	0.18920490	0.02212087	0.54111466
308	SQBB	2013	126.16744256	126.29540143	0.00000898	252.46285297
309	SQBB	2014	115.78232493	144.20477577	0.00000894	259.98710965
310	SQBB	2015	114.63665642	150.24313336	0.00000926	264.87979904
311	SQBB	2016	111.01407406	149.91446717	0.00000882	260.92855006
312	SQBB	2017	108.06638001	148.40859029	0.00000821	256.47497851
313	SRSN	2013	0.47852506	0.47368744	0.00425624	0.95646875
314	SRSN	2014	0.46454347	0.45285671	0.00431100	0.92171119
315	SRSN	2015	0.46059068	0.43788479	0.00417765	0.90265312
316	SRSN	2016	0.42459281	0.37038787	0.00729913	0.80227981
317	SRSN	2017	0.40753328	0.35839633	0.00694397	0.77287358
318	STAR	2013	0.32947494	0.24240698	0.01320734	0.58508926
319	STAR	2014	0.33488296	0.24223443	0.01334439	0.59046178
320	STAR	2015	0.32496909	0.24248045	0.01388672	0.58133626
321	STAR	2016	0.33581814	0.27138416	0.01213168	0.61933398
322	STAR	2017	0.48210917	0.47951758	0.00662383	0.96825058

323	STTP	2013	0.94352519	1.44722957	0.00391955	2.39467431
324	STTP	2014	1.35329014	2.28297124	0.00240820	3.63866958
325	STTP	2015	1.25142056	1.93697372	0.00266997	3.19106424
326	STTP	2016	1.13104157	1.76930622	0.00261004	2.90295783
327	STTP	2017	1.40716367	2.04058055	0.00203315	3.44977736
328	TALF	2015	0.71183517	0.76480901	0.00238106	1.47902523
329	TALF	2016	0.39139826	0.37402744	0.01028816	0.77571387
330	TALF	2017	0.38670765	0.36531350	0.01038229	0.76240345
331	TCID	2013	0.90207835	1.00064485	0.00305295	1.90577616
332	TCID	2014	1.09166704	1.35823520	0.00282448	2.45272672
333	TCID	2015	0.87468162	0.95712068	0.00287546	1.83467775
334	TCID	2016	0.65938969	0.69732365	0.00382773	1.36054107
335	TCID	2017	0.85851130	0.95817620	0.00276823	1.81945574
336	TIRT	2014	0.49759986	0.52399351	0.00739188	1.02898524
337	TIRT	2016	0.50261133	0.54868854	0.00799836	1.05929822
338	TIRT	2017	0.47480986	0.35978999	0.00897316	0.84357301
339	TOTO	2013	0.73935733	0.90844809	0.00291249	1.65071792
340	TOTO	2014	1.15126103	1.57769612	0.00212246	2.73107961
341	TOTO	2015	1.64514140	2.37904688	0.00127648	4.02546475
342	TOTO	2016	1.18644650	1.66853025	0.00173395	2.85671070
343	TOTO	2017	0.93431362	1.22985565	0.00186439	2.16603366
344	TRIS	2013	0.59653709	0.65561398	0.00261150	1.25476256
345	TRIS	2014	0.55279024	0.59395137	0.00344998	1.15019159
346	TRIS	2015	0.47355474	0.45932877	0.00420994	0.93709345
347	TRIS	2016	0.49299805	0.49245064	0.00412349	0.98957219
348	TRIS	2017	0.46378660	0.44810829	0.00429472	0.91618960
349	TRST	2013	0.34150876	0.20314085	0.01818138	0.56283098
350	TRST	2014	0.38899381	0.29969120	0.01354807	0.70223308
351	TRST	2015	0.33430108	0.22006948	0.01653417	0.57090473
352	TRST	2016	0.33052828	0.21567790	0.01730312	0.56350930
353	TRST	2017	0.35701165	0.26299691	0.01526578	0.63527433
354	TSPC	2013	1.47778378	1.87305630	0.00089563	3.35173571
355	TSPC	2014	1.26838041	1.54353134	0.00130693	2.81321868
356	TSPC	2015	0.77245535	0.89829974	0.00219376	1.67294886
357	TSPC	2016	0.81165780	0.94618849	0.00217461	1.76002090
358	TSPC	2017	0.69485682	0.78854030	0.00258935	1.48598646
359	ULTJ	2013	2.42478676	3.19105849	0.00080942	5.61665467
360	ULTJ	2014	1.93093124	2.34684751	0.00101443	4.27879318
361	ULTJ	2015	1.69452598	2.01513855	0.00110577	3.71077030
362	ULTJ	2016	1.62637378	1.87160868	0.00086038	3.49884284
363	UNIT	2013	0.25482303	0.03866634	0.17712929	0.47061866

364	UNIT	2014	0.25013931	0.04910293	0.13418613	0.43342837
365	UNIT	2015	0.25452817	0.03992882	0.15237739	0.44683438
366	UNIT	2016	0.24664602	0.05504873	0.10761336	0.40930811
367	UNIT	2017	0.22988180	0.03468842	0.17063144	0.43520166
368	UNVR	2013	7.68200121	23.06780426	0.00038083	30.75018629
369	UNVR	2014	8.85924721	25.68777844	0.00032790	34.54735355
370	UNVR	2015	9.21275279	28.93282413	0.00032414	38.14590106
371	UNVR	2016	9.09289148	31.13431995	0.00035358	40.22756501
372	UNVR	2017	11.50864685	40.78829457	0.00026871	52.29721013
373	VOKS	2013	0.49771782	0.50607583	0.00503977	1.00883342
374	VOKS	2015	0.59230938	0.79066007	0.00369280	1.38666226
375	VOKS	2016	0.65675226	0.90037099	0.00260333	1.55972658
376	VOKS	2017	0.60722760	0.78790381	0.00253117	1.39766258
377	WIIM	2013	0.74579723	0.89082307	0.00166871	1.63828901
378	WIIM	2014	0.66405825	0.75992977	0.00252814	1.42651616
379	WIIM	2015	0.47923100	0.47336681	0.00380989	0.95640771
380	WIIM	2016	0.46971833	0.46121724	0.00367056	0.93460614
381	WIIM	2017	0.34539462	0.30802503	0.00495882	0.65837847
382	YPAS	2013	0.71166865	1.27696173	0.00399096	1.99262134

Lampiran 3

Tabulasi Data Perhitungan Variabel-Variabel

NO	KODE PERUSAHAAN	TAHUN	ROI	IOS	INST	DAR	SIZE
1	AISA	2013	0.06898670	1.55521020	0.55709788	0.53057429	12.60817664
2	AISA	2014	0.05129434	1.63837283	0.62092810	0.51262832	12.71096092
3	AISA	2015	0.04124830	0.98004263	0.63018720	0.56219890	12.77893914
4	AISA	2016	0.07771624	1.33035964	0.63041039	0.53920989	12.81595477
5	AKKU	2016	0.01917639	0.67818206	0.77213700	0.27117908	11.00593215
6	AKPI	2013	0.01660793	0.65758504	0.58639403	0.50621106	12.22099283
7	AKPI	2015	0.00958839	0.68562584	0.58639403	0.61584776	12.30480633
8	AKPI	2016	0.02002893	0.68196161	0.58639403	0.57183714	12.31116423
9	AKPI	2017	0.00485697	0.59667400	0.70025861	0.58962522	12.31489012
10	ALDO	2013	0.07492755	2.14695966	0.58405594	0.53601017	11.60134897
11	ALDO	2014	0.05902520	2.09046275	0.58405594	0.55320549	11.69362307
12	ALDO	2015	0.06578801	1.98248127	0.58405594	0.53299461	11.73107530
13	ALDO	2016	0.06148580	1.46608534	0.58405594	0.51042425	11.82375719
14	ALDO	2017	0.05822197	1.31009439	0.58405594	0.53995977	11.85048728
15	ALMI	2013	0.00949055	0.56835660	0.75977884	0.76114721	12.45808060
16	ALMI	2014	0.00060669	0.57195345	0.82126104	0.80045200	12.52323744
17	ALMI	2017	0.00355448	0.63904594	0.76484183	0.84056161	12.54219096
18	ALTO	2013	0.00802572	1.86236582	0.80728071	0.63905331	11.60134897
19	AMFG	2013	0.09559775	1.08225560	0.84704493	0.21999987	12.50738086
20	AMFG	2014	0.11704677	1.08037563	0.84727535	0.18725773	12.56492467

21	AMFG	2015	0.07993537	0.85190050	0.84819747	0.20608790	12.56419116
22	AMFG	2016	0.04731139	0.84172865	0.84819747	0.34616968	12.57101842
23	AMFG	2017	0.00616786	0.70991716	0.51705691	0.43379369	12.58947944
24	AMIN	2015	0.05833313	1.44998149	0.56777778	0.40788882	10.95797313
25	AMIN	2016	0.09474170	2.06384765	0.56777778	0.36048376	11.17704418
26	AMIN	2017	0.12775428	2.45690669	0.56777778	0.40041674	11.32992848
27	APLI	2013	0.00619770	0.53663403	0.79993323	0.28284868	11.44955767
28	APLI	2014	0.03524581	0.58656844	0.53420267	0.17526203	11.46846714
29	APLI	2015	0.00600827	0.52957868	0.53420267	0.28209188	11.41608641
30	APLI	2016	0.07984732	0.72160792	0.53420267	0.21613359	11.50478027
31	ARNA	2013	0.20938031	6.65729777	0.50465393	0.32306241	12.15156603
32	ARNA	2014	0.20779555	6.10833874	0.54829666	0.27553341	12.20676077
33	ARNA	2015	0.04977003	3.48548771	0.48088002	0.37465662	12.11123777
34	ARNA	2016	0.05921134	3.40771574	0.13967985	0.38564140	12.17954558
35	ARNA	2017	0.07630073	2.16184417	0.13967985	0.35716614	12.23879489
36	ASII	2013	0.10419451	2.16870939	0.50114808	0.50378048	14.28753301
37	ASII	2014	0.09373848	2.10905412	0.50114808	0.49021519	14.30470805
38	ASII	2015	0.06361358	1.68010077	0.50114808	0.48445413	14.26528019
39	ASII	2016	0.06989364	2.04859319	0.50114808	0.46571194	14.25788008
40	ASII	2017	0.07835384	1.85966654	0.50114808	0.47122911	14.31398737
41	AUTO	2013	0.07923534	1.73943199	0.79999999	0.24243161	13.02946446
42	AUTO	2014	0.06647468	1.83138400	0.79999999	0.29503680	13.08832845
43	AUTO	2015	0.02250495	0.79202502	0.79999999	0.29260421	13.10744290
44	AUTO	2016	0.03308321	0.94031939	0.79999999	0.27892414	13.13193471
45	AUTO	2017	0.03710673	0.92719252	0.79999999	0.27117933	13.13193471

46	BATA	2013	0.06518974	2.92616511	0.81854762	0.41697976	11.95542758
47	BATA	2014	0.09134373	2.79477554	0.81943792	0.44622462	12.00377387
48	BATA	2015	0.16286469	1.94129493	0.87108731	0.31193748	12.01235231
49	BATA	2016	0.05247845	1.69700633	0.87108731	0.30766054	11.99991417
50	BATA	2017	0.06270296	1.22351782	0.87104500	0.32299326	11.98879792
51	BOLT	2015	0.10633406	3.41551857	0.57600000	0.17209359	11.93381629
52	BOLT	2016	0.11563649	2.20787680	0.57600000	0.13198082	11.94887366
53	BOLT	2017	0.08182289	2.74181992	0.57600000	0.39377740	12.02023739
54	BRNA	2014	0.04272500	1.19561707	0.51423913	0.72537390	9.09997096
55	BRNA	2016	0.00606358	1.02391448	0.64973768	0.50765797	9.13508473
56	BTON	2013	0.14694826	0.73695875	0.81824722	0.21187503	11.05517899
57	BTON	2014	0.04381280	0.68343769	0.81824722	0.15800250	10.98230967
58	BTON	2015	0.03453423	0.56472774	0.81824722	0.18573802	10.83045734
59	BTON	2017	0.06196635	0.55859287	0.79861111	0.15728860	10.94453628
60	BUDI	2013	0.01799759	0.66816710	0.52682172	0.62854913	12.40975633
61	BUDI	2014	0.01150553	0.65252885	0.52682172	0.63126458	12.35873622
62	BUDI	2015	0.00645202	0.51655732	0.50068241	0.66158392	12.37635884
63	BUDI	2016	0.01317413	0.54835641	0.53402317	0.60264028	12.39226649
64	BUDI	2017	0.01554403	0.55750551	0.53402317	0.59356425	12.39977372
65	CEKA	2013	0.06083330	0.50365589	0.92011933	0.50611308	12.40344332
66	CEKA	2014	0.03192884	0.58854576	0.92011933	0.58139535	12.56842102
67	CEKA	2016	0.17510750	0.91529419	0.92011933	0.37731947	12.61442701
68	CEKA	2017	0.07713491	0.84813772	0.92011933	0.35155784	12.62917898
69	CINT	2014	0.06950387	1.20820673	0.69650000	0.20117135	11.45246657
70	CINT	2015	0.07700426	1.05973427	0.69650000	0.17694059	11.49862739

71	CINT	2016	0.05163391	0.96649535	0.69650000	0.18256975	11.51511336
72	CINT	2017	0.06221074	0.88370080	0.67840000	0.19787760	11.57282033
73	CPIN	2013	0.16083566	4.67391128	0.55533513	0.36707955	13.40930729
74	CPIN	2014	0.08372195	4.50717858	0.55533513	0.47545496	13.46464266
75	CPIN	2015	0.07354912	2.73840034	0.55533513	0.48682267	13.47867797
76	CPIN	2016	0.09193979	3.01272190	0.55533513	0.41511066	13.58270929
77	CPIN	2017	0.10181578	2.74207088	0.55533513	0.35965887	13.69344013
78	DAJK	2014	0.04761274	1.26110577	0.58983080	0.35677021	11.95157147
79	DLTA	2013	0.31197847	8.02705654	0.81671112	0.21969302	12.30132490
80	DLTA	2014	0.29041208	7.26677396	0.81671112	0.22932057	12.32461972
81	DLTA	2015	0.18495728	4.49623940	0.81671112	0.18173596	12.19676675
82	DLTA	2016	0.21248120	3.68498295	0.81671112	0.15480311	11.88928392
83	DLTA	2017	0.20865432	3.01561480	0.81671112	0.14632392	11.89059332
84	DPNS	2013	0.26060980	0.70904373	0.72174855	0.12850318	11.11836790
85	DPNS	2014	0.05400183	0.52130760	0.59640004	0.12196938	11.12311934
86	DPNS	2015	0.03591906	0.55433503	0.59866521	0.12090737	11.07362789
87	DPNS	2016	0.03380072	0.52583866	0.59866521	0.11098237	11.06423596
88	DPNS	2017	0.01933093	0.46595338	0.59866521	0.13178914	11.04647507
89	DVLA	2013	0.10570650	2.47143610	0.92660796	0.23137712	12.04205711
90	DVLA	2014	0.06546381	1.84065777	0.92660796	0.22148966	12.04289896
91	DVLA	2015	0.07839580	1.40925506	0.92660796	0.29264497	12.11597581
92	DVLA	2016	0.09931228	1.68314699	0.92125081	0.29502162	12.16177416
93	DVLA	2017	0.09887907	1.79401569	0.92125081	0.31969682	12.19745901
94	EKAD	2013	0.11481513	1.11562369	0.75446420	0.30818824	11.62187055
95	EKAD	2014	0.09907913	1.25321990	0.75446420	0.33584530	11.72145910

96	EKAD	2016	0.12908855	0.72095452	0.75446420	0.15729888	11.75483651
97	EKAD	2017	0.09563097	0.75445174	0.76807602	0.16811667	11.80861052
98	ETWA	2013	0.00612459	0.66431873	0.42430546	0.65498448	12.08137108
99	FASW	2014	0.01554306	1.94717863	0.74736405	0.70530771	12.73694885
100	FASW	2016	0.09064342	2.49381034	0.85770455	0.63202143	12.76898902
101	FASW	2017	0.06359393	3.04424205	0.86212901	0.64905490	12.86552948
102	GDST	2013	0.07711788	0.81912704	0.97984463	0.25772973	12.14925527
103	GDST	2016	0.02521017	1.09080884	0.10685602	0.33832981	11.87925794
104	GDST	2017	0.00799150	0.83369482	0.10685602	0.34319413	12.08938530
105	GGRM	2013	0.08634844	2.35567377	0.75546934	0.42060024	13.74379936
106	GGRM	2014	0.09266983	2.94427690	0.75546934	0.42926181	13.81415333
107	GGRM	2015	0.10161077	2.40158096	0.75546934	0.40150127	13.84736023
108	GGRM	2016	0.10599696	2.68814412	0.75546934	0.37151388	14.88237736
109	GGRM	2017	0.11616769	3.26788998	0.75546934	0.36806908	13.92067589
110	GJTL	2013	0.00783870	1.01006032	0.59808381	0.62709695	13.09176952
111	GJTL	2014	0.01682165	0.88044242	0.59610378	0.62704417	13.11629998
112	GJTL	2016	0.03350992	0.76202686	0.59614447	0.68722611	13.13460915
113	GJTL	2017	0.00247527	0.61963582	0.59614447	0.68724034	13.15066184
114	HMSP	2013	0.39476907	14.62583389	0.98178604	0.48347949	13.87520720
115	HMSP	2014	0.35873351	16.40995812	0.98178604	0.52438991	13.90682046
116	HMSP	2015	0.27264169	12.52321471	0.92500000	0.15770981	13.94972807
117	HMSP	2016	0.30022927	11.72608076	0.92500000	0.19603860	13.97985171
118	HMSP	2017	0.29370009	14.38588136	0.92500000	0.20926879	13.99603633
119	ICBP	2013	0.10509195	3.78707140	0.80532945	0.37624311	13.39958168
120	ICBP	2014	0.10163226	4.22490181	0.80532945	0.39623366	13.47744632

121	ICBP	2015	0.11005570	4.02440941	0.80532945	0.38303742	13.50162189
122	ICBP	2016	0.12564208	4.56283298	0.80532945	0.35987626	13.53624569
123	ICBP	2017	0.11205653	4.32619641	0.80532945	0.35722194	13.55153042
124	IGAR	2013	0.11129719	1.22047003	0.84818824	0.28277941	11.80848330
125	IGAR	2014	0.15690110	1.13137172	0.84818824	0.24705586	11.86797587
126	IGAR	2015	0.13391862	0.72515137	0.84818824	0.19136464	11.83080150
127	IGAR	2016	0.15770431	1.31318700	0.84818824	0.14953759	11.89916081
128	IGAR	2017	0.14107894	0.83642140	0.84818824	0.13854330	11.88191334
129	IMPC	2014	0.16686651	2.15601036	0.67371056	0.43286925	12.15022116
130	IMPC	2015	0.07745734	3.50772228	0.67371056	0.34523725	12.05988074
131	IMPC	2016	0.05528180	3.30540001	0.67371056	0.46149912	12.05510918
132	IMPC	2017	0.03978925	3.37513472	0.89315050	0.43825615	12.07666026
133	INAI	2013	0.00655394	0.63333837	0.65863636	0.83506872	11.80665654
134	INAI	2014	0.02458392	0.85560696	0.67266730	0.83746229	11.97009685
135	INAI	2015	0.02151135	0.72729658	0.67266730	0.81971868	12.14134814
136	INAI	2016	0.02655124	0.87483276	0.67266730	0.80731116	12.10873760
137	INAI	2017	0.03184050	0.20322761	0.67266730	0.77147962	11.99135269
138	INDF	2013	0.04402233	1.38186023	0.50067083	0.51177600	13.76141659
139	INDF	2014	0.06075344	1.31200927	0.50067083	0.53211566	13.80341923
140	INDF	2015	0.04039464	1.03204274	0.50067083	0.53042713	13.80660013
141	INDF	2016	0.06409415	1.43512823	0.50067083	0.46526702	13.82386195
142	INDF	2017	0.05850686	1.31994422	0.50067083	0.46830798	13.84625432
143	INDS	2013	0.06720110	0.67907628	0.88108222	0.20197999	12.23107363
144	INDS	2014	0.05592467	0.62261592	0.88108261	0.19904248	12.27113903
145	INDS	2015	0.00075719	0.26619935	0.88108261	0.24859328	12.21997873

146	INDS	2016	0.02000441	0.34031031	0.88108261	0.16518515	12.21405844
147	INDS	2017	0.04667655	0.43311520	0.88108261	0.11903243	12.29402132
148	INTP	2013	0.18838082	3.02161749	0.64033353	0.13641226	13.27163918
149	INTP	2014	0.18258660	3.48334303	0.64033353	0.14194827	13.30094886
150	INTP	2015	0.15763095	3.24256257	0.64033353	0.13649182	13.25037254
151	INTP	2016	0.12836632	2.07087744	0.51273080	0.13306135	13.18644476
152	INTP	2017	0.06443455	3.08730482	0.51273080	0.14922455	13.15930278
153	ISSP	2013	0.04633150	0.66752240	0.55943061	0.55970750	12.54826876
154	ISSP	2014	0.03947984	0.81514207	0.55943061	0.57656309	12.52735571
155	ISSP	2015	0.02918244	0.65770527	0.55943061	0.46866107	12.55431238
156	ISSP	2016	0.01703546	0.69411818	0.55943061	0.56220792	12.51311101
157	ISSP	2017	0.00137717	0.49166388	0.55943061	0.54685347	12.56381439
158	JECC	2013	0.01819096	2.05414703	0.90147685	0.88090195	12.17320757
159	JECC	2014	0.02244259	1.60904689	0.90147685	0.83872102	12.17406333
160	JECC	2015	0.00181431	0.72332476	0.90147685	0.72928525	12.22097995
161	JECC	2016	0.08343138	1.07611295	0.90147685	0.70366985	12.30915833
162	JECC	2017	0.04323444	1.18559528	0.90147685	0.71609666	12.33935581
163	JPFA	2013	0.04294507	1.98255713	0.57508272	0.64838677	13.33065896
164	JPFA	2014	0.02446506	1.60031125	0.57508272	0.66370962	13.38843657
165	JPFA	2015	0.03056529	1.07249157	0.57839269	0.64394626	13.39833787
166	JPFA	2016	0.11280479	1.56115208	0.62977231	0.51311873	13.43238091
167	JPFA	2017	0.05253055	1.36769926	0.62977231	0.53550721	13.47133115
168	JPRS	2013	0.03995714	0.56127380	0.68421000	0.03723158	11.29058482
169	KAEF	2013	0.08723609	1.82431015	0.90025207	0.34288252	12.63829693
170	KAEF	2014	0.07968880	3.77084256	0.90025207	0.38981425	12.65523685

171	KAEF	2015	0.07730978	2.23732140	0.90025207	0.40127165	12.68666946
172	KAEF	2016	0.05888223	5.21483762	0.90025207	0.50756063	12.76428844
173	KAEF	2017	0.05441270	4.38651760	0.90025207	0.57800888	12.78728186
174	KBLI	2013	0.05499555	0.70090687	0.73735449	0.33684748	12.37732047
175	KBLI	2014	0.05240218	0.65184691	0.58380128	0.29655237	12.41033007
176	KBLI	2015	0.07434664	0.55771741	0.57520039	0.33795461	12.42521434
177	KBLI	2016	0.17865493	0.85623343	0.58520023	0.29393501	12.44904562
178	KBLI	2017	0.11911167	0.95981213	0.55066073	0.40713726	12.50334182
179	KBLM	2013	0.01173489	0.76598954	0.80318920	0.58785618	12.01401095
180	KBLM	2015	0.01949976	0.64836957	0.82542393	0.54694094	11.98574538
181	KBLM	2016	0.03324254	0.87834418	0.82412741	0.49826379	11.99449713
182	KBLM	2017	0.03561771	0.52452729	0.81551893	0.35927031	12.08474663
183	KDSI	2013	0.04210407	0.58058583	0.75676173	0.60537467	12.14186179
184	KDSI	2014	0.04798199	0.56294879	0.75676173	0.58358809	12.21118268
185	KDSI	2015	0.00974482	0.48688033	0.75676173	0.67808740	12.23399718
186	KDSI	2016	0.04125752	0.55583007	0.75676173	0.63250092	12.30001629
187	KDSI	2017	0.05192023	0.63705017	0.78442222	0.63446320	12.35131682
188	KICI	2013	0.07548142	0.56172764	0.83060536	0.24740795	10.99576545
189	KICI	2014	0.04861721	0.51678859	0.83060536	0.18673335	11.01271627
190	KICI	2016	0.00259594	0.48892414	0.83060536	0.36334808	10.99730785
191	KICI	2017	0.05318509	0.60878866	0.83060536	0.38764267	11.05466941
192	KINO	2015	0.08189380	2.59467138	0.79885529	0.44674574	12.55676642
193	KINO	2016	0.05514079	1.95191611	0.79885529	0.40567214	12.54320216
194	KINO	2017	0.03388194	1.37629254	0.80213941	0.36521685	12.49977466
195	KLBF	2013	0.17414421	6.09329619	0.56707383	0.24879258	13.20417782

196	KLBF	2015	0.15023595	5.13159478	0.56686797	0.20137612	13.25254878
197	KLBF	2016	0.15439928	5.21441662	0.56509108	0.18141077	13.28722447
198	KLBF	2017	0.14764179	5.25882585	0.56776548	0.16382814	13.30496679
199	KRAH	2013	0.09647919	1.58594361	0.83149538	0.52938755	11.48835984
200	KRAH	2014	0.06622166	3.19892661	0.83149538	0.61047598	11.45643949
201	KRAH	2016	0.00138103	8.60508616	0.83149538	0.70244607	11.49491604
202	LION	2013	0.12989475	1.44458711	0.57697631	0.16604270	11.52332282
203	LION	2014	0.08165540	1.06824969	0.57697631	0.26016173	11.57705800
204	LION	2015	0.07197946	1.16107156	0.57697631	0.28894407	11.59022995
205	LION	2016	0.06174484	1.12504946	0.57697631	0.31380260	11.57879634
206	LION	2017	0.01361259	0.89234203	0.57697631	0.33673278	11.54368420
207	LMPI	2014	0.00211473	0.59024698	0.83274601	0.50657113	11.71058046
208	LMPI	2015	0.00500325	0.47443454	0.83274601	0.49411787	11.65580434
209	LMPI	2016	0.00855545	0.50993633	0.83274601	0.49631067	11.61483966
210	LMSH	2013	0.10150418	0.72396955	0.32215625	0.22039544	11.40859737
211	LMSH	2014	0.05291129	0.57248856	0.32215625	0.17127746	11.39632493
212	LMSH	2015	0.01453434	0.53033764	0.32215625	0.15952261	11.24204167
213	LMSH	2016	0.03840131	0.55916424	0.32215625	0.27950753	11.19825857
214	LMSH	2017	0.08045941	0.53020812	0.32215625	0.19571080	11.35096704
215	MBTO	2013	0.02641984	0.75500246	0.67750327	0.26227397	11.80705080
216	MBTO	2014	0.00472255	0.54238935	0.67750327	0.26741762	11.82698059
217	MBTO	2016	0.01241425	0.55238795	0.67750327	0.37894048	11.83597193
218	MERK	2013	0.25173353	7.22250078	0.86650652	0.26505298	11.90619816
219	MERK	2014	0.25324080	5.78686982	0.86650652	0.22733572	11.93611522
220	MERK	2015	0.22215564	5.63881917	0.86650652	0.26198764	11.99275073

221	MERK	2016	0.20679612	6.34525546	0.86650652	0.21676954	12.01485931
222	MLBI	2013	0.65720075	0.45142862	0.83673232	0.44587487	12.55169257
223	MLBI	2014	0.35628186	28.44330365	0.83673232	0.75177753	12.47545341
224	MLBI	2015	0.23652726	15.53128572	0.81782202	0.63515772	12.43077111
225	MLBI	2016	0.43169784	20.62018878	0.81782202	0.63928515	12.51365846
226	MLBI	2017	0.52670355	19.34454967	0.81782202	0.57574824	12.53016588
227	MLIA	2014	0.01732650	0.71139070	0.67247598	0.81683379	9.75048500
228	MLIA	2016	0.00117039	0.66083616	0.82282723	0.79114608	9.83210877
229	MLIA	2017	0.00916463	0.62163702	0.67247598	0.66176954	9.79776152
230	MRAT	2014	0.01477982	0.57770296	0.80221846	0.23024245	11.63823670
231	MRAT	2015	0.00210423	0.44022302	0.80221846	0.24153374	11.63153786
232	MYOR	2013	0.10438053	4.43528821	0.33065132	0.59898965	13.07982631
233	MYOR	2014	0.03982319	3.45200377	0.33065132	0.60154388	13.15134191
234	MYOR	2015	0.11022344	4.05584370	0.33065132	0.54204442	13.17081100
235	MYOR	2016	0.10746253	4.56673463	0.59070839	0.51516395	13.26363512
236	MYOR	2017	0.10934367	4.78626831	0.59070839	0.50694419	13.31841134
237	MYRX	2014	0.00018254	2.07916993	0.21922447	0.15057644	11.42547672
238	MYRX	2017	0.00851775	1.20820893	0.05305248	0.30435209	11.94700871
239	NIPS	2013	0.04242458	0.99352825	0.37112500	0.70447956	11.95954892
240	NIPS	2014	0.04154187	1.18280560	0.62908340	0.52281383	12.00683730
241	NIPS	2015	0.01981711	1.02206950	0.62908340	0.60651627	11.99469664
242	NIPS	2016	0.03694305	0.76983715	0.59592543	0.52609586	12.01688125
243	NIPS	2017	0.02324115	0.94530136	0.50365331	0.53660170	12.03223452
244	PICO	2013	0.02484610	0.60827568	0.94011524	0.65395100	11.83534099
245	PICO	2014	0.02589446	0.58566342	0.94011524	0.63211826	11.84156736

246	PICO	2015	0.02472053	0.50748519	0.94011524	0.59211662	11.84467011
247	PICO	2016	0.02153800	0.62797472	0.94011524	0.58368822	11.84863901
248	PICO	2017	0.02335944	0.62598854	0.94011524	0.61167923	11.87335823
249	PRAS	2013	0.01658640	0.50516689	0.54068469	0.48914950	11.49992702
250	PRAS	2014	0.00881278	0.43237617	0.54068469	0.46704482	11.64900808
251	PRAS	2015	0.00419191	0.38841720	0.54068469	0.52876200	11.67176978
252	PSDN	2013	0.03127198	0.61602541	0.72091751	0.38753310	12.10705830
253	PSDN	2017	0.04652895	1.15966095	0.65809760	0.56657880	12.14599786
254	PYFA	2013	0.03538053	0.87531349	0.53846149	0.46378568	11.28455645
255	PYFA	2014	0.01538565	0.80482681	0.53846149	0.44100483	11.34694417
256	PYFA	2015	0.01930025	0.67085465	0.53846149	0.36717045	11.33814545
257	PYFA	2016	0.03080469	1.00724804	0.53846149	0.36844831	11.33636283
258	PYFA	2017	0.04466800	0.91201892	0.53846149	0.31779068	11.34830971
259	RICY	2013	0.00785730	0.52604892	0.48041014	0.65654367	11.99307679
260	RICY	2014	0.01290754	0.52217947	0.48041014	0.66148857	12.07388089
261	RICY	2015	0.01123834	0.51796012	0.48041014	0.66609824	12.04573411
262	RICY	2016	0.01088974	0.51638801	0.48041014	0.67990672	12.08690026
263	RICY	2017	0.01204746	0.50612299	0.53512970	0.68695332	12.20423727
264	ROTI	2013	0.08669349	4.92722371	0.70750000	0.56803512	12.17768651
265	ROTI	2014	0.08800132	5.50451592	0.70750000	0.55195067	12.27421858
266	ROTI	2015	0.09996539	4.11458751	0.70750000	0.56083044	12.33735975
267	ROTI	2016	0.09582595	4.40038063	0.69367093	0.50584615	12.40173147
268	ROTI	2017	0.02968787	2.42987050	0.70282648	0.38149794	12.39639119
269	SCCO	2013	0.05956889	1.18513894	0.67260119	0.59841194	12.57415196
270	SCCO	2015	0.08973869	0.86589290	0.71151484	0.47982097	12.54815360

271	SCCO	2016	0.13902147	1.15844427	0.71151484	0.50185600	12.52873318
272	SCCO	2017	0.06719329	0.73155229	0.71151484	0.32036342	12.64742254
273	SIDO	2017	0.16902012	2.71864876	0.81000000	0.08306414	12.41058155
274	SIMA	2014	0.02201957	1.58771096	0.90881763	0.49850063	10.19757555
275	SIPD	2013	0.00265474	2.83931034	0.41445037	0.59275969	12.58594233
276	SIPD	2014	0.00073692	3.06062466	0.41445037	0.54050501	12.39890742
277	SKBM	2013	0.11708367	1.73300598	0.80919390	0.59585415	12.11281213
278	SKBM	2014	0.13719988	2.36010571	0.81424063	0.51055717	12.17048611
279	SKBM	2015	0.05251981	2.12075903	0.80486262	0.54990905	12.13425541
280	SKBM	2016	0.02250816	1.41945749	0.80622499	0.63222013	12.17641423
281	SKBM	2017	0.01594580	1.15917889	0.82793897	0.34490483	12.26516870
282	SKLT	2013	0.03788216	0.91827565	0.96091151	0.53756552	11.75362024
283	SKLT	2014	0.04970435	1.24907948	0.96091151	0.53745561	11.83341457
284	SKLT	2015	0.05321193	1.46662496	0.96091151	0.59681693	11.87221907
285	SKLT	2016	0.03633346	0.78757485	0.83550190	0.47882703	11.92108813
286	SKLT	2017	0.03610134	2.07162715	0.84056893	0.51661574	11.96103588
287	SMBR	2013	0.11513681	1.28934782	0.76237499	0.09015937	12.06766879
288	SMBR	2014	0.11219953	1.35241251	0.76237499	0.07145863	12.08454587
289	SMBR	2015	0.10835609	0.96432136	0.76237499	0.09768975	12.16472401
290	SMBR	2016	0.59303690	7.59876222	0.76237499	0.28568424	12.18264518
291	SMBR	2017	0.02897997	9.31264601	0.75568290	0.32556672	12.19075878
292	SMCB	2013	0.06393458	1.77142420	0.80643266	0.41101357	12.98615621
293	SMCB	2014	0.03889824	1.67698761	0.80643266	0.49064189	13.02237570
294	SMCB	2015	0.01011035	0.91837439	0.80643266	0.51502379	12.96562600
295	SMGR	2013	0.17388103	3.39818665	0.00051006	0.29191511	13.38918808

296	SMGR	2014	0.16242551	3.42176513	0.00051006	0.27137709	13.43115517
297	SMGR	2015	0.11861261	2.23772969	0.00051006	0.28077182	13.43052661
298	SMGR	2016	0.10254025	1.64705546	0.00051006	0.30869235	13.41721097
299	SMGR	2017	0.04172549	1.64593822	0.00051006	0.37833181	13.44425821
300	SMSM	2013	0.19747827	4.05196974	0.58125584	0.40634842	12.37529458
301	SMSM	2014	0.24033223	5.05304547	0.58125584	0.34443793	12.42042777
302	SMSM	2015	0.20778584	4.05428835	0.58125584	0.35127120	12.44761132
303	SMSM	2016	0.22272723	3.15351385	0.58125584	0.29922962	12.45937379
304	SMSM	2017	0.22730679	3.54322088	0.58125584	0.25176879	12.52374179
305	SPMA	2014	0.02323314	0.56531427	0.74206855	0.61538405	12.19055868
306	SPMA	2016	0.03754932	0.54260444	0.75654108	0.48511741	12.28610491
307	SPMA	2017	0.04241475	0.54111466	0.83457109	0.45049452	12.32079784
308	SQBB	2013	0.35499849	252.46285297	0.97971094	0.17601572	8.62985421
309	SQBB	2014	0.35878314	259.98710965	0.97971094	0.19695927	8.69679446
310	SQBB	2015	0.32370335	264.87979904	0.97971094	0.23699895	8.71156098
311	SQBB	2016	0.34470727	260.92855006	0.97971094	0.25958956	8.75325025
312	SQBB	2017	0.36348184	256.47497851	0.97971094	0.27200028	8.76145646
313	SRSN	2013	0.03801083	0.95646875	0.77980426	0.25287863	11.59363550
314	SRSN	2014	0.03119963	0.92171119	0.77980426	0.29030219	11.67470924
315	SRSN	2015	0.02700838	0.90265312	0.77980426	0.40760208	11.72556318
316	SRSN	2016	0.01541666	0.80227981	0.68004167	0.43937280	11.69943850
317	SRSN	2017	0.02711483	0.77287358	0.32794000	0.36343028	11.71723910
318	STAR	2013	0.00075988	0.58508926	0.57750000	0.34638036	11.43797516
319	STAR	2014	0.00044968	0.59046178	0.54416660	0.36826645	11.35911807
320	STAR	2015	0.00042096	0.58133626	0.48185931	0.32830973	11.41324498

321	STAR	2016	0.00067019	0.61933398	0.48185931	0.29001024	11.11220474
322	STAR	2017	0.00096750	0.96825058	0.40779682	0.20241049	11.05879092
323	STTP	2013	0.07784520	2.39467431	0.56763397	0.52782288	12.22915317
324	STTP	2014	0.07261799	3.63866958	0.56763397	0.51912020	12.33655263
325	STTP	2015	0.09674322	3.19106424	0.56763397	0.47446018	12.40556454
326	STTP	2016	0.07454882	2.90295783	0.56763397	0.49986886	12.41980832
327	STTP	2017	0.09222212	3.44977736	0.56763397	0.40883159	12.45108135
328	TALF	2015	0.07765297	1.47902523	0.99413411	0.19347385	11.67795683
329	TALF	2016	0.03418241	0.77571387	0.99383990	0.14719463	11.75543271
330	TALF	2017	0.02330100	0.76240345	0.99429725	0.16833397	11.81029160
331	TCID	2013	0.10924533	1.90577616	0.73773920	0.19302247	12.30704641
332	TCID	2014	0.09405950	2.45272672	0.73773920	0.30742501	12.36327411
333	TCID	2015	0.26150286	1.83467775	0.73773920	0.17637286	12.36453033
334	TCID	2016	0.07416572	1.36054107	0.73773920	0.18394689	12.40256677
335	TCID	2017	0.07584293	1.81945574	0.73820538	0.21317610	12.43239116
336	TIRT	2014	0.03242264	1.02898524	0.79455098	0.88489190	11.91092948
337	TIRT	2016	0.03552524	1.05929822	0.77954537	0.84459743	11.92610001
338	TIRT	2017	0.00116535	0.84357301	0.77954537	0.85590308	11.90070100
339	TOTO	2013	0.13547162	1.65071792	0.96209690	0.40690434	12.23332787
340	TOTO	2014	0.14492455	2.73107961	0.96209690	0.39269018	12.31252228
341	TOTO	2015	0.11692232	4.02546475	0.92361302	0.38859687	12.35768217
342	TOTO	2016	0.06529864	2.85671070	0.92361297	0.40968066	12.31576419
343	TOTO	2017	0.09868626	2.16603366	0.92361297	0.40074399	12.33683221
344	TRIS	2013	0.10934345	1.25476256	0.69818611	0.36345678	11.82626335
345	TRIS	2014	0.06860872	1.15019159	0.67065031	0.40921925	11.87322113

346	TRIS	2015	0.07647394	0.93709345	0.66957048	0.41533604	11.93436889
347	TRIS	2016	0.03941374	0.98957219	0.66951592	0.45814202	11.95516296
348	TRIS	2017	0.02605452	0.91618960	0.66820175	0.34632606	11.88863263
349	TRST	2013	0.01010928	0.56283098	0.59716500	0.47570704	12.30816929
350	TRST	2014	0.00922473	0.70223308	0.59716500	0.45987765	12.39930758
351	TRST	2015	0.00753988	0.57090473	0.56689435	0.41712507	12.39046692
352	TRST	2016	0.01027013	0.56350930	0.56690325	0.41276442	12.35207033
353	TRST	2017	0.01146137	0.63527433	0.57769509	0.40725315	12.37197948
354	TSPC	2013	0.11807324	3.35173571	0.77336596	0.28569121	12.83600044
355	TSPC	2014	0.10447367	2.81321868	0.77524820	0.26112317	12.87576223
356	TSPC	2015	0.08420707	1.67294886	0.78163005	0.30989214	12.91283197
357	TSPC	2016	0.08282865	1.76002090	0.78418654	0.29617238	12.96086251
358	TSPC	2017	0.07496262	1.48598646	0.78924605	0.31646583	12.98070595
359	ULTJ	2013	0.11563700	5.61665467	0.46589995	0.28327945	12.53910512
360	ULTJ	2014	0.09713843	4.27879318	0.46589995	0.22350604	12.59293022
361	ULTJ	2015	0.14776859	3.71077030	0.46589995	0.20974324	12.64285340
362	ULTJ	2016	0.16744331	3.49884284	0.37091651	0.17691220	12.67080117
363	UNIT	2013	0.00181185	0.47061866	0.54789472	0.47452121	11.00811543
364	UNIT	2014	0.00089919	0.43342837	0.54789472	0.45169378	11.01050367
365	UNIT	2015	0.00083805	0.44683438	0.54789472	0.47241360	11.07283839
366	UNIT	2016	0.00198833	0.40930811	0.54789472	0.43632619	11.01749170
367	UNIT	2017	0.00249100	0.43520166	0.29398738	0.42479556	11.01386923
368	UNVR	2013	0.40100012	30.75018629	0.84991841	0.68125486	13.48795011
369	UNVR	2014	0.41501694	34.54735355	0.84991841	0.66762666	13.53796426
370	UNVR	2015	0.37201688	38.14590106	0.84991841	0.69311018	13.56210280

371	UNVR	2016	0.38163074	40.22756501	0.84991841	0.71907657	13.60264299
372	UNVR	2017	0.37048604	52.29721013	0.84991841	0.72636861	13.61494475
373	VOKS	2013	0.01998780	1.00883342	0.53467221	0.69258631	12.39981521
374	VOKS	2015	0.00018038	1.38666226	0.33012907	0.66824755	12.20350515
375	VOKS	2016	0.09593868	1.55972658	0.63092780	0.59894527	12.30585638
376	VOKS	2017	0.07876391	1.39766258	0.63767171	0.61419049	12.35378487
377	WIIM	2013	0.10766558	1.63828901	0.22478402	0.36423747	12.20085657
378	WIIM	2014	0.08425551	1.42651616	0.22478402	0.35897653	12.22050902
379	WIIM	2015	0.09762501	0.95640771	0.22478402	0.29715577	12.26468080
380	WIIM	2016	0.07852218	0.93460614	0.27621569	0.26782772	12.22680490
381	WIIM	2017	0.03311527	0.65837847	0.05143166	0.20202194	12.16921201
382	YPAS	2013	0.01013508	1.99262134	0.89468626	0.72175063	11.64313729

Lampiran 4 Analisis Faktor menggunakan SPSS 22

KMO and Bartlett's Test

Kaiser-Meyer-Olkin Measure of Sampling Adequacy.	.501
Bartlett's Test of Sphericity	Approx. Chi-Square
	1296.503
	df
	3
	Sig.
	.000

Anti-image Matrices

		MBVA	MBVE	PPMVA
Anti-image Covariance	MBVA	.033	-.032	-.010
	MBVE	-.032	.033	.012
	PPMVA	-.010	.012	.991
Anti-image Correlation	MBVA	.500 ^a	-.983	-.054
	MBVE	-.983	.500 ^a	.067
	PPMVA	-.054	.067	.594 ^a

a. Measures of Sampling Adequacy(MSA)

Communalities

	Initial	Extraction
MBVA	1.000	.986
MBVE	1.000	.987
PPMVA	1.000	.022

Extraction Method: Principal

Component Analysis.

Total Variance Explained

Component	Initial Eigenvalues			Extraction Sums of Squared Loadings		
	Total	% of Variance	Cumulative %	Total	% of Variance	Cumulative %
1	1.994	66.473	66.473	1.994	66.473	66.473
2	.989	32.974	99.447			
3	.017	.553	100.000			

Extraction Method: Principal Component Analysis.

Component Matrix^a

	Component
	1
MBVA	.993
MBVE	.994
PPMVA	-.147

Extraction Method:
Principal Component
Analysis.

a. 1 components
extracted.

Lampiran 5 Statistik Deskriptif

Hasil Olah Data menggunakan Eviews 7

	NO?	ROI?	IOS?	INST?	DAR?	SIZE?
Mean	241.6649	0.085419	5.992209	0.676975	0.416852	12.22205
Median	236.5000	0.060793	1.221994	0.697343	0.406010	12.20897
Maximum	471.0000	0.657201	264.8798	0.994297	0.884892	14.88238
Minimum	1.000000	0.000180	0.203228	0.000510	0.037232	8.629854
Std. Dev.	136.4377	0.094974	29.62799	0.198447	0.184469	0.901201
Skewness	0.004622	2.463385	8.204318	-0.945126	0.278240	-0.672662
Kurtosis	1.787670	10.82529	70.05579	4.213866	2.331314	5.843452
Jarque-Bera Probability	23.39477 0.000008	1361.006 0.000000	75854.41 0.000000	80.32379 0.000000	12.04590 0.002423	157.4973 0.000000
Sum	92316.00	32.63010	2289.024	258.6043	159.2374	4668.823
Sum Sq. Dev.	7092409.	3.436631	334448.7	15.00426	12.96491	309.4342
Observations	382	382	382	382	382	382
Cross sections	95	95	95	95	95	95

Lampiran 6 Uji Asumsi Klasik

Uji Hausman

Correlated Random Effects - Hausman Test

Pool: A_DATA

Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	4.209133	4	0.3784

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
IOS?	-0.001390	0.001584	0.000002	0.0510
INST?	0.097812	0.085314	0.000758	0.6499
DAR?	-0.058109	-0.101983	0.001273	0.2187
SIZE?	0.052990	0.037225	0.000813	0.5803

Cross-section random effects test equation:

Dependent Variable: ROI?

Method: Panel Least Squares

Date: 01/09/20 Time: 11:44

Sample: 2013 2017

Included observations: 5

Cross-sections included: 95

Total pool (unbalanced) observations: 382

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.595886	0.361676	-1.647571	0.1006
IOS?	-0.001390	0.001548	-0.898108	0.3699
INST?	0.097812	0.038412	2.546409	0.0114
DAR?	-0.058109	0.045716	-1.271078	0.2047
SIZE?	0.052990	0.029575	1.791704	0.0742

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.827611	Mean dependent var	0.085419
Adjusted R-squared	0.767914	S.D. dependent var	0.094974
S.E. of regression	0.045754	Akaike info criterion	-3.112729
Sum squared resid	0.592438	Schwarz criterion	-2.090224
Log likelihood	693.5312	Hannan-Quinn criter.	-2.707077

F-statistic	13.86363	Durbin-Watson stat	2.575593
Prob(F-statistic)	0.000000		

Lampiran 7 Analisis Regresi Linear Berganda

Dependent Variable: ROI?
Method: Pooled EGLS (Cross-section random effects)
Date: 01/09/20 Time: 11:41
Sample: 2013 2017
Included observations: 5
Cross-sections included: 95
Total pool (unbalanced) observations: 382
Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.396914	0.098645	-4.023678	0.0001
IOS?	0.001584	0.000269	5.893334	0.0000
INST?	0.085314	0.026782	3.185531	0.0016
DAR?	-0.101983	0.028590	-3.567094	0.0004
SIZE?	0.037225	0.007874	4.727532	0.0000
Random Effects (Cross)				
_AISA—C	-0.014665			
_AKKU—C	-0.021519			
_AKPI—C	-0.037985			
_ALDO—C	0.023168			
_ALMI—C	-0.042618			
_ALTO—C	-0.021958			
_AMFG—C	-0.037169			
_AMIN—C	0.053921			
_APLI—C	-0.022652			
_ARNA—C	0.055393			
_ASII—C	-0.044793			
_AUTO—C	-0.076910			
_BATA—C	-0.001473			
_BOLT—C	0.019428			
_BRNA—C	0.073853			
_BTON—C	0.007757			
_BUDI—C	-0.030167			
_CEKA—C	-0.015430			
_CINT—C	-0.006864			
_CPIN—C	-0.012902			
_DAJK—C	-0.010663			
_DLTA—C	0.116091			
_DPNS—C	0.021267			
_DVLA—C	-0.016678			
_EKAD—C	0.025246			
_ETWA—C	-0.011213			
_FASW—C	-0.024828			
_GDST—C	-0.015247			

_GGRM--C	-0.048289
_GJTL--C	-0.054422
_HMSP--C	0.118540
_ICBP--C	-0.028591
_IGAR--C	0.038222
_IMPC--C	0.006728
_INAI--C	-0.002593
_INDF--C	-0.051691
_INDS--C	-0.070263
_INTP--C	0.007049
_ISSP--C	-0.033171
_JECC--C	-0.022723
_JPFA--C	-0.037528
_JPRS--C	-0.025447
_KAEF--C	-0.037646
_KBLI--C	0.010122
_KBLM--C	-0.040207
_KDSI--C	-0.020263
_KICI--C	-0.008531
_KINO--C	-0.036253
_KLBF--C	0.020471
_KRAH--C	0.007559
_LION--C	0.013660
_LMPI--C	-0.044978
_LMSH--C	0.023195
_MBTO--C	-0.048100
_MERK--C	0.111320
_MLBI--C	0.305939
_MLIA--C	0.047639
_MRAT--C	-0.057690
_MYOR--C	0.011280
_MYRX--C	-0.019594
_NIPS--C	-0.005521
_PICO--C	-0.034846
_PRAS--C	-0.018393
_PSDN--C	-0.021491
_PYFA--C	-0.002819
_RICY--C	-0.014643
_ROTI--C	0.003617
_SCCO--C	0.004177
_SIDO--C	0.025522
_SIMA--C	0.006620
_SIPD--C	-0.038488
_SKBM--C	-0.004989
_SKLT--C	-0.025026
_SMBR--C	0.075017
_SMCB--C	-0.061201
_SMGR--C	0.040133
_SMSM--C	0.118116
_SPMA--C	-0.033816
_SQBB--C	-0.044031
_SRSN--C	-0.029779

_STAR--C	-0.031175
_STTP--C	0.014020
_TALF--C	-0.054796
_TCID--C	0.013790
_TIRT--C	-0.003471
_TOTO--C	0.006595
_TRIS--C	-0.000492
_TRST--C	-0.054129
_TSPC--C	-0.028052
_ULTJ--C	0.033332
_UNIT--C	-0.008032
_UNVR--C	0.195953
_VOKS--C	0.004580
_WIIM--C	0.030675
_YPAS--C	-0.021092

Effects Specification			
		S.D.	Rho
Cross-section random		0.062927	0.6542
Idiosyncratic random		0.045754	0.3458
Weighted Statistics			
R-squared	0.162091	Mean dependent var	0.027497
Adjusted R-squared	0.153201	S.D. dependent var	0.048547
S.E. of regression	0.045158	Sum squared resid	0.768810
F-statistic	18.23240	Durbin-Watson stat	1.997062
Prob(F-statistic)	0.000000		
Unweighted Statistics			
R-squared	0.353970	Mean dependent var	0.085419
Sum squared resid	2.220168	Durbin-Watson stat	0.691551