

## LAMPIRAN

### Lampiran 1

#### Sampel Perusahaan Manufaktur 2013-2017

No	KODE EMITEN	NAMA PERUSAHAAN
1	AISA	Tiga Pilar Sejahtera Food Tbk.
2	AKPI	Argha Karya Prima Tbk.
3	ALDO	Alkindo Naratama Tbk.
4	ALMI	Alumindo Light Metal Industri Tbk.
5	AMFG	Asahimas Flat Glass Tbk.
6	ARNA	Arwana Citramulia Tbk.
7	ASII	Astra International Tbk.
8	AUTO	Astra Otoparts Tbk.
9	BATA	Sepatu Bata Tbk.
10	BELL	PT Trisula Textile Industries Tbk.
11	BOLT	PT Garuda Metalindo Tbk.
12	BRNA	Berlina Tbk.
13	BUDI	PT Budi Starch & Sweetener Tbk.
14	CEKA	PT Wilmar Cahaya Indonesia Tbk.
15	CINT	PT Chitose International Tbk.
16	CPIN	Charoen Pokphand Indonesia Tbk.
17	DLTA	Delta Djakarta Tbk.
18	DPNS	Duta Pertiwi Nusantara Tbk.
19	DVLA	Darya-Varia Laboratoria Tbk.
20	EKAD	Ekadharma International Tbk.
21	ETWA	Eterindo Wahanatama Tbk.
22	FASW	Fajar Surya Wisesa Tbk.
23	GGRM	Gudang Garam Tbk.
24	GJTL	Gajah Tunggal Tbk.
25	HMSP	HM Sampoerna Tbk.
26	HOKI	PT Buyung Poetra Sembada Tbk.
27	ICBP	Indofood CBP Sukses Makmur Tbk.
28	IGAR	Champion Pacific Indonesia Tbk.
29	IMAS	Asahimas Flat Glass Tbk.
30	IMPC	PT Impack Pratama Industri Tbk.
31	INAI	Indal Aluminium Industry Tbk.
32	INDF	Indofood Sukses Makmur Tbk.
33	INDS	Indospring Tbk.
34	INTP	Indocement Tunggal Prakarsa Tbk.
35	ISSP	PT Steel Pipe Industry of Indonesia Tbk.

36	JECC	Jembo Cable Company Tbk.
37	JPFA	JAPFA Comfeed Indonesia Tbk.
38	KAEF	Kimia Farma (Persero) Tbk.
39	KBLI	KMI Wire and Cable Tbk.
40	KBLM	Kabelindo Murni Tbk.
41	KIAS	Keramika Indonesia Assosiasi Tbk.
42	KINO	PT Kino Indonesia Tbk.
43	KLBF	Kalbe Farma Tbk.
44	LION	Lion Metal Works Tbk.
45	LMSH	Lionmesh Prima Tbk.
46	MAIN	Malindo Feedmill Tbk.
47	MARK	PT Mark Dynamics Indonesia Tbk.
48	MDKI	PT Emdeki Utama Tbk.
49	MERK	Merck Tbk.
50	MLBI	Merck Tbk. Multi Bintang Indonesia Tbk.
51	MYOR	Mayora Indah Tbk.
52	PBID	PT Panca Budi Idaman Tbk.
53	PICO	Pelangi Indah Canindo Tbk.
54	RICY	Ricky Putra Globalindo Tbk.
55	ROTI	Nippon Indosari Corpindo Tbk.
56	SCCO	Supreme Cable Manufacturing Corporation Tbk.
57	SIDO	Sidomulyo Selaras Tbk.
58	SKBM	Sekar Bumi Tbk.
59	SKLT	Sekar Laut Tbk.
60	SMBR	PT Semen Baturaja (Persero) Tbk.
61	SMCB	PT Solusi Bangun Indonesia Tbk.
62	SMGR	Semen Indonesia (Persero) Tbk.
63	SMSM	Selamat Sempurna Tbk.
64	SQBB	PT Taisho Pharmaceutical Indonesia Tbk.
65	SRIL	PT Sri Rejeki Isman Tbk.
66	TALF	PT Tunas Alfin Tbk.
67	TCID	Mandom Indonesia Tbk.
68	TOTO	Surya Toto Indonesia Tbk.
69	TRIS	Trisula International Tbk.
70	TRST	Trias Santosa Tbk.
71	TSPC	Tempo Scan Pasific Tbk.
72	ULTJ	Ultra Jaya Milk Industry Tbk.
73	UNVR	Unilever Indonesia Tbk.
74	VOKS	Voksel Electric Tbk.
75	WIIM	Wismilak Inti Makmur Tbk.
76	WSBP	PT Waskita Beton Precast Tbk.
77	WTON	Wijaya Karya Beton Tbk.

## Lampiran 2

### Tabulasi Data IOS

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
1	AISA	2013	0.624434	0.779206	0.027356	1.430996
2	AKPI	2013	0.352713	0.234853	0.112847	0.700413
3	AKPI	2014	0.360894	0.23914	0.116229	0.716262
4	AKPI	2015	0.376419	0.23578	0.126233	0.738432
5	AKPI	2016	0.368897	0.239817	0.125348	0.734062
6	ALDO	2013	0.796619	1.13894	0.029052	1.964611
7	ALDO	2017	0.550138	0.631302	0.042684	1.224124
8	ALMI	2013	0.36383	0.061694	0.234188	0.659712
9	AMFG	2013	0.493672	0.482975	0.045678	1.022325
10	AMFG	2015	0.399109	0.368013	0.058057	0.825179
11	AMFG	2016	0.400303	0.354577	0.092566	0.847446

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
12	AMFG	2017	0.389586	0.323382	0.09691	0.809877
13	ARNA	2013	2.575563	3.438083	0.012001	6.025647
14	ARNA	2015	1.346043	1.800609	0.024649	3.171301
15	ARNA	2016	1.309056	1.767239	0.022536	3.09883
16	ARNA	2017	0.881316	1.07049	0.032776	1.984581
17	ASII	2013	0.819572	1.137816	0.012992	1.97038
18	ASII	2014	0.807457	1.096435	0.013195	1.917087
19	ASII	2015	0.674869	0.842531	0.016349	1.533749
20	ASII	2016	0.798898	1.050921	0.015228	1.865048
21	ASII	2017	0.736049	0.943359	0.015575	1.694983
22	AUTO	2013	0.74928	0.807745	0.018539	1.575564
23	AUTO	2014	0.779536	0.876479	0.01857	1.674586
24	AUTO	2015	0.380166	0.333671	0.051374	0.76521
25	AUTO	2016	0.437252	0.411565	0.040706	0.889523

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
26	AUTO	2017	0.432055	0.405019	0.039418	0.876491
27	BATA	2013	1.117697	1.52398	0.015454	2.657132
28	BATA	2014	1.052974	1.469235	0.017279	2.539487
29	BATA	2015	0.816344	0.938447	0.020088	1.774879
30	BATA	2016	0.725097	0.80901	0.021258	1.555365
31	BATA	2017	0.544315	0.561394	0.028742	1.134452
32	BELL	2017	0.520315	0.554814	0.036937	1.112066
33	BOLT	2015	1.474601	1.616305	0.015238	3.106143
34	BOLT	2017	1.069317	1.405941	0.024289	2.499546
35	BRNA	2016	0.4689	0.459665	0.07839	1.006956
36	BUDI	2017	0.170709	0.058606	0.254772	0.484087
37	CEKA	2013	0.305555	0.143356	0.114208	0.563119
38	CEKA	2016	0.430624	0.397042	0.026652	0.854319
39	CEKA	2017	0.413266	0.373042	0.026984	0.813292

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
40	CINT	2014	0.546029	0.544769	0.043535	1.134334
41	CINT	2015	0.485226	0.470831	0.048349	1.004406
42	CINT	2016	0.445851	0.424871	0.05844	0.929162
43	CINT	2017	0.411435	0.38347	0.068066	0.862972
44	CPIN	2013	1.779568	2.440969	0.011227	4.231764
45	CPIN	2014	1.577861	2.485963	0.013875	4.0777
46	CPIN	2015	1.015551	1.489653	0.023424	2.528627
47	CPIN	2016	1.148399	1.570835	0.021035	2.740269
48	CPIN	2017	1.083049	1.374973	0.021476	2.479498
49	DLTA	2013	3.313535	3.947445	0.001572	7.262552
50	DLTA	2015	1.918903	2.150728	0.002583	4.072213
51	DLTA	2016	1.600963	1.735548	0.002455	3.338966
52	DLTA	2017	1.321763	1.409124	0.002491	2.733378
53	DPNS	2013	0.336742	0.305716	0.008365	0.650823

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
54	DPNS	2015	0.269088	0.233088	0.010223	0.512398
55	DPNS	2016	0.255576	0.220814	0.009536	0.485925
56	DPNS	2017	0.232326	0.189915	0.00996	0.4322
57	DVLA	2013	1.053815	1.182281	0.009948	2.246043
58	DVLA	2015	0.61654	0.654026	0.017133	1.287698
59	DVLA	2017	0.756593	0.859944	0.018018	1.634556
60	EKAD	2013	0.504194	0.503175	0.038543	1.045912
61	EKAD	2014	0.560064	0.589552	0.028908	1.178523
62	EKAD	2015	0.44318	0.420177	0.033523	0.89688
63	EKAD	2016	0.340684	0.30565	0.080779	0.727113
64	EKAD	2017	0.35601	0.321579	0.071369	0.748958
65	ETWA	2013	0.425119	0.348063	0.047423	0.820605
66	FASW	2014	0.658275	1.09105	0.062336	1.811662
67	FASW	2016	0.831219	1.411733	0.047747	2.290699

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
68	FASW	2017	0.950912	1.785919	0.042313	2.779143
69	GGRM	2013	0.921253	1.20572	0.018614	2.145587
70	GGRM	2014	1.114895	1.542623	0.016609	2.674128
71	GGRM	2015	0.946697	1.222007	0.019361	2.188065
72	GGRM	2016	1.064215	1.363902	0.016981	2.445097
73	GGRM	2017	1.274203	1.677426	0.013551	2.965179
74	GJTL	2013	0.461676	0.448838	0.05295	0.963464
75	GJTL	2014	0.428763	0.364234	0.067374	0.860371
76	GJTL	2016	0.405904	0.279803	0.078455	0.764161
77	HMSP	2013	4.757191	8.418752	0.001922	13.17787
78	HMSP	2015	5.339794	5.995523	0.001621	11.33694
79	HMSP	2016	4.887699	5.721333	0.001727	10.61076
80	HMSP	2017	5.934299	7.078619	0.001378	13.0143
81	HOKI	2017	0.530506	0.523375	0.03021	1.084091



NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
82	ICBP	2013	1.452534	1.967744	0.007971	3.428248
83	ICBP	2014	1.585236	2.229074	0.007537	3.821848
84	ICBP	2015	1.529653	2.104414	0.008184	3.642251
85	ICBP	2016	1.748772	2.372316	0.007071	4.128159
86	ICBP	2017	1.666293	2.241317	0.007748	3.915358
87	IGAR	2016	0.595106	0.593664	0.014328	1.203099
88	IGAR	2017	0.391368	0.364955	0.023631	0.779954
89	IMAS	2013	0.599161	0.892954	0.021089	1.513204
90	IMPC	2015	1.379885	1.788975	0.013544	3.182403
91	IMPC	2016	1.207808	1.774111	0.015432	2.997351
92	IMPC	2017	1.251751	1.793858	0.015761	3.061371
93	INAI	2013	0.410706	0.165109	0.035926	0.611741
94	INAI	2015	0.419429	0.234808	0.091887	0.746124
95	INAI	2016	0.439455	0.347582	0.080598	0.867635

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
96	INAI	2017	0.443513	0.378925	0.077479	0.899917
97	INDF	2013	0.572579	0.662815	0.030419	1.265813
98	INDF	2014	0.553907	0.630933	0.027968	1.212808
99	INDF	2015	0.469359	0.462478	0.037612	0.969449
100	INDF	2016	0.600672	0.695025	0.030015	1.325713
101	INDF	2017	0.562937	0.628451	0.035624	1.227012
102	INDS	2013	0.326633	0.281309	0.087598	0.695541
103	INDS	2014	0.30171	0.252056	0.112678	0.666444
104	INDS	2017	0.20998	0.169203	0.147018	0.526201
105	INTP	2013	1.329246	1.406296	0.012904	2.748447
106	INTP	2014	1.523613	1.6297	0.013511	3.166824
107	INTP	2015	1.423793	1.511353	0.017141	2.952287
108	INTP	2016	0.921715	0.951897	0.026331	1.899942
109	INTP	2017	1.349936	1.444179	0.018976	2.813091

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
110	ISSP	2013	0.364062	0.234774	0.085571	0.684407
111	ISSP	2015	0.356767	0.232206	0.10117	0.690143
112	ISSP	2016	0.37173	0.250398	0.098851	0.720979
113	JECC	2016	0.474786	0.493821	0.064603	1.03321
114	JECC	2017	0.496579	0.569817	0.067314	1.13371
115	JPFA	2013	0.695214	1.086189	0.03003	1.811433
116	JPFA	2015	0.475065	0.48536	0.056642	1.017067
117	JPFA	2017	0.566489	0.663206	0.040647	1.270341
118	KAEF	2013	0.763855	0.885395	0.015247	1.664497
119	KAEF	2014	1.433438	1.971744	0.00683	3.412011
120	KAEF	2016	1.748297	2.951233	0.008315	4.707844
121	KAEF	2017	1.39077	2.558413	0.012867	3.96205
122	KBLI	2013	0.349051	0.28167	0.006157	0.636879
123	KBLI	2015	0.295401	0.203717	0.08594	0.585058

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
124	KBLI	2016	0.405127	0.367365	0.044631	0.817122
125	KBLI	2017	0.445706	0.419326	0.055852	0.920884
126	KBLM	2015	0.353823	0.218858	0.184427	0.757108
127	KBLM	2016	0.420662	0.367918	0.088808	0.877388
128	KBLM	2017	0.281538	0.175152	0.216849	0.673539
129	KIAS	2013	0.511616	0.496119	0.062866	1.070601
130	KIAS	2014	0.472944	0.455021	0.067392	0.995358
131	KINO	2015	0.986592	1.355178	0.018485	2.360254
132	KINO	2016	0.789054	0.973215	0.028437	1.790706
133	KINO	2017	0.59545	0.64677	0.041224	1.283444
134	KLBF	2013	2.484611	3.025489	0.005142	5.515243
135	KLBF	2014	3.256748	3.834896	0.004089	7.095733
136	KLBF	2015	2.160392	2.482716	0.006534	4.649642
137	KLBF	2016	2.218319	2.500707	0.006585	4.725611

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
138	KLBF	2017	2.25763	2.502423	0.006923	4.766976
139	LION	2013	0.133332	0.065889	0.076631	0.275851
140	LION	2015	0.52327	0.527153	0.019543	1.069965
141	LION	2017	0.421298	0.386122	0.033355	0.840775
142	LMSH	2013	0.125712	0.030513	0.212818	0.369043
143	LMSH	2015	0.261927	0.215463	0.043954	0.521343
144	LMSH	2017	0.264127	0.208033	0.09894	0.5711
145	MAIN	2013	1.392102	2.738563	0.020283	4.150948
146	MAIN	2016	0.583105	0.695126	0.055727	1.333958
147	MARK	2017	2.568146	3.198772	0.007541	5.774459
148	MDKI	2017	0.320565	0.289204	0.100681	0.71045
149	MERK	2013	2.902298	3.627558	0.001491	6.531346
150	MERK	2014	2.393756	2.84093	0.002324	5.237011
151	MERK	2015	0.228219	0.140656	0.061057	0.429932

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
152	MERK	2017	2.183391	2.715645	0.004763	4.903799
153	MLBI	2013	0.269076	0.112371	0.321051	0.702498
154	MLBI	2014	0.395836	0.199545	0.399331	0.994712
155	MLBI	2015	4.05579	9.893216	0.007518	13.95652
156	MLBI	2016	5.274594	13.24066	0.005305	18.52056
157	MLBI	2017	5.518767	11.8752	0.004867	17.39883
158	MYOR	2013	1.368455	2.591076	0.012189	3.97172
159	MYOR	2015	1.349115	2.304761	0.012866	3.666742
160	MYOR	2016	1.538869	2.57652	0.010079	4.125468
161	MYOR	2017	1.618307	2.695341	0.008539	4.322187
162	PBID	2017	0.538317	0.545536	0.035153	1.119007
163	PICO	2016	0.357679	0.208316	0.065705	0.6317
164	PICO	2017	0.362403	0.203359	0.051673	0.617435
165	RICY	2013	0.320351	0.13098	0.078736	0.530066

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
166	RICY	2015	0.34393	0.111932	0.192599	0.648462
167	RICY	2016	0.346374	0.105148	0.224865	0.676388
168	RICY	2017	0.346555	0.098188	0.200272	0.645015
169	ROTI	2013	1.55686	2.878088	0.020653	4.4556
170	ROTI	2016	1.501508	2.463731	0.020567	3.985805
171	ROTI	2017	0.966632	1.227578	0.023946	2.218156
172	SCCO	2013	0.508981	0.561056	0.030138	1.100175
173	SCCO	2015	0.417387	0.364399	0.042443	0.824229
174	SCCO	2016	0.509233	0.537863	0.022428	1.069524
175	SCCO	2017	0.357678	0.297653	0.092749	0.74808
176	SIDO	2017	1.213849	1.22936	0.015373	2.458582
177	SKBM	2013	0.655069	0.906823	0.035108	1.597
178	SKBM	2014	0.874025	1.254151	0.026342	2.154519
179	SKLT	2013	0.434588	0.390756	0.080882	0.906226

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
180	SKLT	2015	0.583491	0.737743	0.04773	1.368965
181	SKLT	2016	0.390613	0.315291	0.098106	0.80401
182	SKLT	2017	0.783199	1.084236	0.036725	1.90416
183	SMBR	2013	0.589418	0.57757	0.018473	1.185462
184	SMBR	2014	0.619086	0.605408	0.015256	1.239751
185	SMBR	2015	0.44568	0.426009	0.027784	0.899473
186	SMBR	2016	3.006931	3.860083	0.012657	6.879671
187	SMBR	2017	3.531098	4.807482	0.010352	8.348932
188	SMCB	2013	0.723984	0.872146	0.062953	1.659083
189	SMCB	2014	0.670396	0.839016	0.070073	1.579484
190	SMCB	2015	0.435996	0.396029	0.118853	0.950878
191	SMGR	2013	0.134889	0.001689	0.51745	0.654028
192	SMGR	2014	0.125521	0.001687	0.509724	0.636931
193	SMGR	2015	0.129351	0.001082	0.626169	0.756601



NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
194	SMGR	2016	0.141885	0.000781	0.576571	0.719238
195	SMGR	2017	0.173752	0.000847	0.345077	0.519676
196	SMSM	2013	1.523555	2.165204	0.009895	3.698654
197	SMSM	2014	1.947269	2.617065	0.007375	4.571708
198	SMSM	2015	1.573934	2.088297	0.010459	3.67269
199	SMSM	2016	1.28286	1.567604	0.011704	2.862168
200	SMSM	2017	1.469408	1.735027	0.010393	3.214828
201	SQBB	2013	0.19745	0.135974	0.078389	0.411813
202	SQBB	2014	0.197328	0.127928	0.0788	0.404056
203	SQBB	2015	0.214579	0.133285	0.080965	0.428828
204	SRIL	2013	0.640871	0.861906	0.056275	1.559052
205	TALF	2015	0.659369	0.678483	0.022304	1.360156
206	TALF	2016	0.36255	0.33181	0.096372	0.790732
207	TALF	2017	0.358205	0.324079	0.097253	0.779538

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
208	TCID	2013	0.835591	0.887699	0.028598	1.751887
209	TCID	2014	1.011206	1.204927	0.026458	2.24259
210	TCID	2015	0.810213	0.849087	0.026935	1.686236
211	TCID	2016	0.610789	0.618614	0.035892	1.265295
212	TOTO	2013	0.684863	0.805909	0.027282	1.518054
213	TOTO	2014	1.066407	1.399616	0.019882	2.485905
214	TOTO	2015	1.523886	2.110516	0.011957	3.646359
215	TOTO	2016	1.098999	1.480198	0.016242	2.59544
216	TOTO	2017	0.86545	1.091038	0.017464	1.973952
217	TRIS	2013	0.578867	0.623485	0.024462	1.226815
218	TRIS	2014	0.512047	0.52691	0.032317	1.071274
219	TRIS	2015	0.445394	0.418131	0.039435	0.90296
220	TRIS	2016	0.461151	0.444809	0.037957	0.943918
221	TRIS	2017	0.429071	0.396749	0.040308	0.866128

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
222	TRST	2013	0.316338	0.180212	0.170309	0.666859
223	TRST	2014	0.360323	0.265864	0.126908	0.753095
224	TRST	2015	0.305297	0.19523	0.154879	0.655406
225	TRST	2016	0.306167	0.191334	0.162082	0.659583
226	TSPC	2013	1.368864	1.661638	0.00839	3.038892
227	TSPC	2015	0.715522	0.796906	0.020549	1.532977
228	TSPC	2016	0.751835	0.839389	0.02037	1.611594
229	TSPC	2017	0.643642	0.699535	0.024255	1.367433
230	ULTJ	2013	2.246068	2.830873	0.007582	5.084523
231	ULTJ	2016	1.506502	1.660354	0.008059	3.174915
232	ULTJ	2017	1.406891	1.560237	0.00913	2.976259
233	UNVR	2014	8.211012	23.52037	0.00307	31.73445
234	UNVR	2015	8.533727	25.66708	0.003036	34.20384
235	UNVR	2016	8.4227	27.62009	0.003312	36.0461

NO	KODE EMITEN	TAHUN	MBVA	MBVE	PPMVA	IOS
236	VOKS	2016	0.608346	0.798743	0.024386	1.431475
237	WIIM	2013	0.690828	0.790273	0.015631	1.496732
238	WIIM	2014	0.615114	0.674154	0.023682	1.312949
239	WIIM	2015	0.443909	0.419936	0.035688	0.899534
240	WIIM	2016	0.435098	0.409158	0.034383	0.878639
241	WSBP	2016	0.698639	0.867088	0.01233	1.578056
242	WSBP	2017	0.563325	0.645167	0.030215	1.238706
243	WTON	2014	1.553986	2.234149	0.015178	3.803312
244	WTON	2015	0.963978	1.394243	0.027232	2.385453
245	WTON	2016	0.919295	1.267133	0.030616	2.217044
246	WTON	2017	0.562078	0.696008	0.06214	1.320226

### Lampiran 3

#### Tabulasi Data 2013-2017

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
1	AISA	2013	1.775385	1.430996	0.080128	1.130381	0.557098	12.70077
2	AKPI	2013	0.535102	0.700413	0.596491	1.025157	0.586394	12.31902
3	AKPI	2014	0.544869	0.716262	0.140351	1.149975	0.586394	12.34773
4	AKPI	2015	0.537214	0.738432	0.2	1.603135	0.586394	12.45987
5	AKPI	2016	0.546411	0.734062	0.139535	1.33556	0.586394	12.41762
6	ALDO	2013	2.59502	1.964611	0.060753	1.15522	0.584056	11.47926
7	ALDO	2017	1.438392	1.224124	0.066806	1.173723	0.584056	11.69784
8	ALMI	2013	0.140566	0.659712	0.235849	3.186679	0.759779	12.43966
9	AMFG	2013	1.100435	1.022325	0.102564	0.282051	0.847045	12.54893
10	AMFG	2015	0.838499	0.825179	0.101781	0.259585	0.848197	12.63046
11	AMFG	2016	0.807887	0.847446	0.133333	0.529449	0.848197	12.74075

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
12	AMFG	2017	0.736811	0.809877	0.337079	0.766141	0.848292	12.79712
13	ARNA	2013	7.83351	6.025647	0.5	0.477241	0.504654	12.05509
14	ARNA	2015	4.102603	3.171301	0.525762	0.599121	0.48088	12.15557
15	ARNA	2016	4.026571	3.09883	0.405844	0.627714	0.13968	12.18843
16	ARNA	2017	2.439061	1.984581	0.72904	0.555612	0.139775	12.20449
17	ASII	2013	2.59246	1.97038	0.45	1.015237	0.501148	14.3304
18	ASII	2014	2.498175	1.917087	0.455696	0.961612	0.501148	14.37297
19	ASII	2015	1.919668	1.533749	0.495798	0.939692	0.501148	14.38994
20	ASII	2016	2.394475	1.865048	0.449198	0.87165	0.501148	14.41806
21	ASII	2017	2.1494	1.694983	0.396996	0.891178	0.501148	14.47077
22	AUTO	2013	1.84041	1.575564	0.475225	0.320013	0.8	13.10098
23	AUTO	2014	1.997017	1.674586	0.530387	0.418719	0.8	13.15779
24	AUTO	2015	0.760253	0.76521	0.409091	0.413636	0.8	13.15652
25	AUTO	2016	0.937731	0.889523	0.103448	0.386817	0.8	13.16472

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
26	AUTO	2017	0.922816	0.876491	1.137931	0.37208	0.8	13.16915
27	BATA	2013	3.472317	2.657132	0.836507	0.715206	0.870536	11.83295
28	BATA	2014	3.347583	2.539487	0.4	0.805786	0.871504	11.88924
29	BATA	2015	2.138208	1.774879	0.06474	0.453356	0.871087	11.90051
30	BATA	2016	1.843292	1.555365	0.73161	0.444378	0.871087	11.90566
31	BATA	2017	1.279111	1.134452	0.51466	0.47709	0.871045	11.93232
32	BELL	2017	1.264118	1.112066	0.328587	0.934434	0.793103	11.66835
33	BOLT	2015	3.682674	3.106143	0.423898	0.207866	0.576	11.96313
34	BOLT	2017	3.20337	2.499546	0.808081	0.649559	0.576	12.07511
35	BRNA	2016	1.047326	1.006956	0.2	1.031108	0.649738	12.30291
36	BUDI	2017	0.133531	0.484087	0.438116	0.381669	0.746667	12.26095
37	CEKA	2013	0.326629	0.563119	0.456621	1.024755	0.920119	12.02923
38	CEKA	2016	0.904642	0.854319	0.357432	0.60596	0.920119	12.15411
39	CEKA	2017	0.849958	0.813292	0.249252	0.542158	0.920119	12.14384

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
40	CINT	2014	1.241232	1.134334	0.206897	0.251833	0.6965	11.5624
41	CINT	2015	1.072766	1.004406	0.281096	0.214979	0.6965	11.58298
42	CINT	2016	0.968049	0.929162	0.258933	0.223346	0.6965	11.60134
43	CINT	2017	0.873719	0.862972	0.289226	0.246693	0.6784	11.67813
44	CPIN	2013	5.561633	4.231764	0.298701	0.579977	0.555335	13.19651
45	CPIN	2014	5.664151	4.0777	0.168224	0.906414	0.555335	13.31937
46	CPIN	2015	3.394105	2.528627	0.258929	0.965136	0.555335	13.39243
47	CPIN	2016	3.579074	2.740269	0.414815	0.709725	0.555335	13.3839
48	CPIN	2017	3.132812	2.479498	0.368421	0.561668	0.555335	13.38957
49	DLTA	2013	8.994068	7.262552	0.726612	0.281547	0.816711	11.93804
50	DLTA	2015	4.900332	4.072213	0.010088	0.222099	0.816711	12.01633
51	DLTA	2016	3.954364	3.338966	0.568003	0.183156	0.816711	12.07838
52	DLTA	2017	3.210623	2.733378	0.744154	0.171405	0.816711	12.12738
53	DPNS	2013	0.69656	0.650823	0.114403	0.147451	0.664163	11.40887



NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
54	DPNS	2015	0.531079	0.512398	0.151057	0.137537	0.598665	11.43852
55	DPNS	2016	0.503114	0.485925	0.176056	0.124837	0.598665	11.47148
56	DPNS	2017	0.432712	0.4322	0.140779	0.151794	0.598665	11.48924
57	DVLA	2013	2.693771	2.246043	0.308036	0.301028	0.926608	12.07557
58	DVLA	2015	1.490166	1.287698	0.670103	0.413717	0.929991	12.13871
59	DVLA	2017	1.959342	1.634556	0.97931	0.469933	0.924615	12.21508
60	EKAD	2013	1.14646	1.045912	0.160714	0.44548	0.754464	11.53606
61	EKAD	2014	1.343266	1.178523	0.155172	0.53683	0.754464	11.61461
62	EKAD	2015	0.957353	0.89688	0.149254	0.334737	0.754464	11.59072
63	EKAD	2016	0.696409	0.727113	0.253968	0.18666	0.754464	11.84665
64	EKAD	2017	0.732703	0.748958	0.166667	0.202092	0.768076	11.90133
65	ETWA	2013	0.793044	0.820605	0.199507	1.89842	0.481535	12.11117
66	FASW	2014	2.485907	1.811662	0.428449	2.39337	0.747364	12.74671
67	FASW	2016	3.216568	2.290699	0.55736	1.71755	0.857705	12.93365

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
68	FASW	2017	4.069132	2.779143	0.486547	1.849449	0.862129	12.97173
69	GGRM	2013	2.747177	2.145587	0.355556	0.725924	0.755469	13.70561
70	GGRM	2014	3.514795	2.674128	0.286719	0.752117	0.755469	13.76508
71	GGRM	2015	2.784285	2.188065	0.777331	0.670847	0.755469	13.80281
72	GGRM	2016	3.107586	2.445097	0.749223	0.591125	0.755469	13.79901
73	GGRM	2017	3.821937	2.965179	0.645056	0.582451	0.755469	13.82452
74	GJTL	2013	1.022657	0.963464	0.285714	1.681662	0.598127	13.18613
75	GJTL	2014	0.829891	0.860371	0.129132	1.681283	0.596147	13.20528
76	GJTL	2016	0.637518	0.764161	0.027809	2.197198	0.596211	13.27179
77	HMSP	2013	19.18173	13.17787	1.377229	0.936032	0.981786	13.43782
78	HMSP	2015	13.66052	11.33694	0.956019	0.187239	0.925	13.57991
79	HMSP	2016	13.03579	10.61076	0.979803	0.243841	0.925	13.62847
80	HMSP	2017	16.1283	13.0143	0.985036	0.264652	0.925	13.63489
81	HOKI	2017	1.192486	1.084091	0.293974	0.212158	0.952381	11.76115

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
82	ICBP	2013	4.483411	3.428248	0.497382	0.603189	0.805329	13.32772
83	ICBP	2014	5.078841	3.821848	0.497067	0.65627	0.805329	13.39638
84	ICBP	2015	4.794809	3.642251	0.497454	0.620844	0.805329	13.42424
85	ICBP	2016	5.405211	4.128159	0.249413	0.562198	0.805329	13.46093
86	ICBP	2017	5.106736	3.915358	0.497619	0.555747	0.805329	13.49996
87	IGAR	2016	1.352636	1.203099	0.083126	0.175831	0.848188	11.64292
88	IGAR	2017	0.831533	0.779954	0.074766	0.160824	0.848188	11.71014
89	IMAS	2013	2.034554	1.513204	0.098676	2.350669	0.895376	13.3486
90	IMPC	2015	4.076096	3.182403	0.125881	0.527271	0.773742	12.22408
91	IMPC	2016	4.042228	2.997351	0.188501	0.857007	0.774052	12.35718
92	IMPC	2017	4.087222	3.061371	0.443213	0.780171	0.893151	12.36072
93	INAI	2013	0.376194	0.611741	0.252446	5.063131	0.658636	11.88416
94	INAI	2015	0.534999	0.746124	0.885642	4.546886	0.672667	12.12394
95	INAI	2016	0.791949	0.867635	0.490065	4.189714	0.672667	12.12679

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
96	INAI	2017	0.863363	0.899917	0.491803	3.375977	0.672667	12.08419
97	INDF	2013	1.510193	1.265813	0.498246	1.03509	0.500671	13.89261
98	INDF	2014	1.437551	1.212808	0.497175	1.08446	0.500671	13.93419
99	INDF	2015	1.053734	0.969449	0.497012	1.129595	0.500671	13.96299
100	INDF	2016	1.583583	1.325713	0.49786	0.870092	0.500671	13.91474
101	INDF	2017	1.431896	1.227012	0.49921	0.880788	0.500671	13.94418
102	INDS	2013	0.64095	0.695541	1.101479	0.253101	0.881082	12.34173
103	INDS	2014	0.574298	0.666444	0.284945	0.248506	0.881083	12.35844
104	INDS	2017	0.385522	0.526201	0.57554	0.135116	0.881083	12.38643
105	INTP	2013	3.20418	2.748447	0.661269	0.15796	0.640334	13.425
106	INTP	2014	3.713195	3.166824	0.942856	0.165431	0.640334	13.46067
107	INTP	2015	3.443546	2.952287	0.350661	0.158067	0.640334	13.44151
108	INTP	2016	2.168852	1.899942	0.883609	0.153484	0.510014	13.4793
109	INTP	2017	3.290494	2.813091	1.385535	0.175398	0.510014	13.46035

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
110	ISSP	2013	0.534921	0.684407	0.064082	1.271217	0.559431	12.64282
111	ISSP	2015	0.52907	0.690143	0.225327	1.133738	0.559431	12.73627
112	ISSP	2016	0.57052	0.720979	0.103093	1.284189	0.559431	12.78117
113	JECC	2016	1.125147	1.03321	0.68508	2.374614	0.901477	12.20063
114	JECC	2017	1.298301	1.13371	0.725571	2.522326	0.901477	12.2851
115	JPFA	2013	2.474832	1.811433	0.178571	1.844034	0.576183	13.1737
116	JPFA	2015	1.10587	1.017067	0.340909	1.808565	0.579499	13.2345
117	JPFA	2017	1.511083	1.270341	0.568182	1.152886	0.63112	13.32405
118	KAEF	2013	2.01733	1.664497	0.250065	0.521798	0.900252	12.39304
119	KAEF	2014	4.492525	3.412011	0.200047	0.638845	0.900252	12.47249
120	KAEF	2016	6.724245	4.707844	0.2	1.030707	0.900252	12.66394
121	KAEF	2017	5.829224	3.96205	0.301674	1.369718	0.900252	12.78506
122	KBLI	2013	0.641772	0.636879	0.217984	0.507949	0.737354	12.12614
123	KBLI	2015	0.464161	0.585058	0.24314	0.51047	0.5752	12.19084

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
124	KBLI	2016	0.837023	0.817122	0.239722	0.4163	0.5852	12.27217
125	KBLI	2017	0.955414	0.920884	0.088672	0.686731	0.550661	12.47911
126	KBLM	2015	0.498659	0.757108	0.262927	1.207218	0.825424	11.81583
127	KBLM	2016	0.838283	0.877388	0.564972	0.993079	0.824127	11.80556
128	KBLM	2017	0.399076	0.673539	0.254453	0.560721	0.815519	12.09174
129	KIAS	2013	1.130384	1.070601	0.321277	0.109327	0.982414	12.3562
130	KIAS	2014	1.036745	0.995358	0.264055	0.111369	0.982414	12.37154
131	KINO	2015	3.087709	2.360254	0.201087	0.807487	0.798855	12.50667
132	KINO	2016	2.217424	1.790706	0.198413	0.682573	0.798855	12.51647
133	KINO	2017	1.473635	1.283444	0.350649	0.575341	0.802139	12.51022
134	KLBF	2013	6.893434	5.515243	0.414634	0.33119	0.567074	13.05366
135	KLBF	2014	8.73763	7.095733	0.431818	0.265604	0.567135	13.0943
136	KLBF	2015	5.656751	4.649642	0.444341	0.252154	0.566868	13.13661
137	KLBF	2016	5.697744	4.725611	0.44843	0.221614	0.565091	13.18259

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
138	KLBF	2017	5.701654	4.766976	0.48752	0.195926	0.567765	13.22053
139	LION	2013	0.150124	0.275851	0.321285	0.199102	0.576976	11.69772
140	LION	2015	1.201094	1.069965	0.454545	0.406359	0.577136	11.80573
141	LION	2017	0.879762	0.840775	0.833333	0.507688	0.576976	11.83374
142	LMSH	2013	0.069522	0.369043	0.133511	0.282702	0.322156	11.15136
143	LMSH	2015	0.490922	0.521343	0.25	0.1898	0.322156	11.1264
144	LMSH	2017	0.473994	0.5711	0.074074	0.243334	0.322156	11.20727
145	MAIN	2013	6.239687	4.150948	0.140845	1.567469	0.590959	12.34526
146	MAIN	2016	1.583813	1.333958	0.294574	1.133118	0.572392	12.59326
147	MARK	2017	7.288252	5.774459	0.242248	0.364147	0.788221	11.35717
148	MDKI	2017	0.658938	0.71045	0.586207	0.137696	0.746621	11.93824
149	MERK	2013	8.265221	6.531346	0.000798	0.360642	0.866507	11.8432
150	MERK	2014	6.472926	5.237011	0.80237	0.294223	0.866507	11.85528
151	MERK	2015	0.320478	0.429932	0.534285	0.354991	0.866507	11.8073

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
152	MERK	2017	6.187469	4.903799	0.790298	0.376267	0.866507	11.92789
153	MLBI	2013	0.256032	0.702498	1	0.804647	0.825303	12.25094
154	MLBI	2014	0.454655	0.994712	0.681698	3.028982	0.836732	12.34851
155	MLBI	2015	22.54123	13.95652	1.457627	1.74091	0.817822	12.3224
156	MLBI	2016	30.16822	18.52056	1.000043	1.772273	0.817822	12.35699
157	MLBI	2017	27.05708	17.39883	0.999458	1.357091	0.817822	12.39969
158	MYOR	2013	5.903646	3.97172	0.197425	1.465201	0.330651	12.98721
159	MYOR	2015	5.25129	3.666742	0.219917	1.183618	0.330651	13.05472
160	MYOR	2016	5.87048	4.125468	0.346535	1.062553	0.590708	13.11134
161	MYOR	2017	6.141208	4.322187	0.378629	1.028168	0.590708	13.17365
162	PBID	2017	1.242978	1.119007	0.288978	0.381669	0.746667	12.26095
163	PICO	2016	0.474638	0.6317	0.220946	1.402046	0.940115	11.80521
164	PICO	2017	0.463343	0.617435	0.068143	1.575191	0.940115	11.85748
165	RICY	2013	0.298431	0.530066	0.16488	1.336611	0.48041	11.93913



NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
166	RICY	2015	0.255032	0.648462	0.174317	1.994893	0.48041	12.07853
167	RICY	2016	0.239575	0.676388	0.167785	2.124089	0.48041	12.11015
168	RICY	2017	0.223717	0.645015	0.153218	2.194412	0.48041	12.13813
169	ROTI	2013	6.557588	4.4556	0.099936	1.315003	0.7075	12.26071
170	ROTI	2016	5.613495	3.985805	0.248237	1.023661	0.693671	12.46533
171	ROTI	2017	2.796978	2.218156	0.201803	0.616809	0.702826	12.65892
172	SCCO	2013	1.278339	1.100175	0.294695	1.490114	0.672601	12.24601
173	SCCO	2015	0.830266	0.824229	0.291104	0.922415	0.672601	12.24874
174	SCCO	2016	1.225495	1.069524	0.181135	1.007452	0.711515	12.38915
175	SCCO	2017	0.678188	0.74808	0.267174	0.471375	0.711515	12.6036
176	SIDO	2017	2.801039	2.458582	0.807799	0.090589	0.816348	12.49944
177	SKBM	2013	2.066153	1.597	0.185672	1.474354	0.809194	11.69693
178	SKBM	2014	2.857524	2.154519	0.14957	1.04314	0.814241	11.8126
179	SKLT	2013	0.890318	0.906226	0.241546	1.162468	0.960912	11.47999

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
180	SKLT	2015	1.680914	1.368965	0.203046	1.480263	0.960912	11.57647
181	SKLT	2016	0.718376	0.80401	0.167336	0.918749	0.835502	11.75453
182	SKLT	2017	2.470381	1.90416	0.207962	1.068748	0.840569	11.80365
183	SMBR	2013	1.315967	1.185462	0.214324	0.099094	0.762375	12.4332
184	SMBR	2014	1.379394	1.239751	0.252727	0.076958	0.762375	12.46633
185	SMBR	2015	0.970642	0.899473	0.25	0.108266	0.762375	12.51437
186	SMBR	2016	8.795019	6.879671	0.253077	0.399941	0.762375	12.64037
187	SMBR	2017	10.95362	8.348932	0.246	0.482726	0.762375	12.70418
188	SMCB	2013	1.987143	1.659083	0.725806	0.697832	0.959556	13.17304
189	SMCB	2014	1.911658	1.579484	0.390805	0.963255	0.953521	13.23541
190	SMCB	2015	0.902333	0.950878	0.652174	1.049924	0.963207	13.23859
191	SMGR	2013	0.003849	0.654028	0.450188	0.41226	0.510056	13.48845
192	SMGR	2014	0.003843	0.636931	0.400149	0.372452	0.510056	13.53548
193	SMGR	2015	0.002464	0.756601	0.400144	0.390379	0.510056	13.58153

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
194	SMGR	2016	0.00178	0.719238	0.400157	0.446534	0.510056	13.64569
195	SMGR	2017	0.001929	0.519676	0.3995	0.608575	0.510056	13.68987
196	SMSM	2013	4.933316	3.698654	0.654206	0.689616	0.581256	12.23073
197	SMSM	2014	5.962859	4.571708	0.426985	0.525409	0.581256	12.24289
198	SMSM	2015	4.758086	3.67269	0.622833	0.541476	0.581256	12.34637
199	SMSM	2016	3.571712	2.862168	0.206625	0.427001	0.581256	12.3531
200	SMSM	2017	3.953178	3.214828	0.714862	0.336485	0.581256	12.38798
201	SQBB	2013	0.309809	0.411813	0.944542	0.213615	0.97975	11.62448
202	SQBB	2014	0.291478	0.404056	0.980753	0.245267	0.97975	11.66215
203	SQBB	2015	0.303683	0.428828	1.101246	0.310614	0.97975	11.66654
204	SRIL	2013	1.963812	1.559052	0.103466	1.410322	0.560713	12.74749
205	TALF	2015	1.545891	1.360156	0.12	0.239885	0.994134	11.6377
206	TALF	2016	0.756013	0.790732	0.136364	0.172601	0.99384	11.94531
207	TALF	2017	0.7384	0.779538	0.1875	0.202406	0.994297	11.96437

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
208	TCID	2013	2.02258	1.751887	0.464824	0.239192	0.737739	12.16612
209	TCID	2014	2.745369	2.24259	0.449827	0.443887	0.737739	12.26793
210	TCID	2015	1.934606	1.686236	0.151403	0.214142	0.737739	12.3185
211	TCID	2016	1.409484	1.265295	0.508685	0.22541	0.737739	12.33947
212	TOTO	2013	1.836225	1.518054	0.41841	0.686069	0.962097	12.24209
213	TOTO	2014	3.18896	2.485905	0.572391	0.646606	0.962097	12.30692
214	TOTO	2015	4.808712	3.646359	0.425532	0.635582	0.923613	12.38731
215	TOTO	2016	3.372561	2.59544	0.796081	0.693998	0.923613	12.41186
216	TOTO	2017	2.485878	1.973952	0.481125	0.668736	0.923613	12.45125
217	TRIS	2013	1.420581	1.226815	0.302163	0.590501	0.698186	11.65225
218	TRIS	2014	1.20054	1.071274	0.405983	0.692675	0.67065	11.71925
219	TRIS	2015	0.952692	0.90296	0.371402	0.74463	0.66957	11.75917
220	TRIS	2016	1.013477	0.943918	0.791139	0.845502	0.669516	11.80598
221	TRIS	2017	0.903973	0.866128	0.369004	0.529815	0.669516	11.73637

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
222	TRST	2013	0.410604	0.666859	0.416667	0.907331	0.597165	12.51334
223	TRST	2014	0.605759	0.753095	0.454545	0.851432	0.597165	12.51339
224	TRST	2015	0.444821	0.655406	0.555556	0.715634	0.566894	12.51339
225	TRST	2016	0.435945	0.659583	0.416667	0.702894	0.566903	12.51727
226	TSPC	2013	3.785965	3.038892	0.531915	0.399955	0.773366	12.73303
227	TSPC	2015	1.815712	1.532977	0.431034	0.449049	0.78163	12.79829
228	TSPC	2016	1.912509	1.611594	0.420168	0.420802	0.784187	12.81861
229	TSPC	2017	1.593858	1.367433	0.330579	0.462985	0.789246	12.87128
230	ULTJ	2013	6.450012	5.084523	0.106195	0.395244	0.4659	12.44896
231	ULTJ	2016	3.783039	3.174915	0.106921	0.214937	0.370917	12.62728
232	ULTJ	2017	3.554927	2.976259	0.164312	0.232417	0.368596	12.71491
233	UNVR	2014	53.59006	31.73445	0.446749	2.105316	0.849918	13.15475
234	UNVR	2015	58.48124	34.20384	0.9988	2.258498	0.849918	13.19673
235	UNVR	2016	62.93107	36.0461	0.99642	2.559689	0.849918	13.2239

NO	KODE EMITEN	TAHUN	PBV	IOS	DPR	DER	IO	SIZE
236	VOKS	2016	1.819899	1.431475	0.103858	1.493425	0.510438	12.22225
237	WIIM	2013	1.8006	1.496732	0.300334	0.572914	0.224784	12.08956
238	WIIM	2014	1.536028	1.312949	0.252762	0.560005	0.224784	12.1248
239	WIIM	2015	0.956805	0.899534	0.401027	0.42279	0.224784	12.12798
240	WIIM	2016	0.932248	0.878639	0.306566	0.365799	0.224784	12.1315
241	WSBP	2016	1.975618	1.578056	0.355687	0.854603	0.6	13.13781
242	WSBP	2017	1.469982	1.238706	0.791925	1.039121	0.6	13.17376
243	WTON	2014	5.090403	3.803312	0.29403	0.708316	0.609872	12.58005
244	WTON	2015	3.176717	2.385453	0.313784	0.968741	0.6	12.64895
245	WTON	2016	2.887104	2.217044	0.3135	0.872061	0.6	12.6686
246	WTON	2017	1.585821	1.320226	0.313599	1.572104	0.609872	12.8493

## Lampiran 4

### *KMO and Bartlett's Test*

Kaiser-Meyer-Olkin Measure of Sampling Adequacy.		,499
Bartlett's Test of Sphericity	Approx. Chi-Square	560,892
	Df	3
	Sig.	,000

### *Nilai Communalities*

#### Communalities

	Initial	Extraction
MBVA	1,000	,944
MBVE	1,000	,905
PPMVA	1,000	,213

Extraction Method: Principal Component Analysis.

## Lampiran 5

### Statistik Deskriptif

	PBV?	IOS?	DPR?	DER?	IO?	SIZE?
Mean	3.477521	2.629107	0.407824	0.819014	0.701176	12.52044
Median	1.584817	1.347057	0.350655	0.604574	0.737739	12.37898
Maximum	62.93107	36.04610	1.457627	5.063131	0.994297	14.47077
Minimum	0.001780	0.275851	0.000798	0.076958	0.139680	11.12640
Std. Dev.	7.181805	4.317781	0.274048	0.737699	0.178377	0.702654
Skewness	6.052244	5.364375	1.190948	2.430244	-0.531672	0.538459
Kurtosis	44.71092	36.84398	4.362169	11.35072	3.043333	2.703186
Jarque-Bera	19334.78	12920.34	77.17157	956.9283	11.60892	12.79047
Probability	0.000000	0.000000	0.000000	0.000000	0.003014	0.001669
Sum	855.4701	646.7603	100.3248	201.4773	172.4892	3080.029
Sum Sq. Dev.	12636.69	4567.591	18.40007	133.3291	7.795458	120.9619
Observations	246	246	246	246	246	246
Cross sections	77	77	77	77	77	77



## Lampiran 6

### Analisis Regresi Linier Berganda

Dependent Variable: PBV?

Method: Pooled EGLS (Cross-section random effects)

Date: 11/22/19 Time: 12:41

Sample: 2013 2017

Included observations: 5

Cross-sections included: 77

Total pool (unbalanced) observations: 246

Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.169173	1.404335	0.832546	0.4059
IOS?	1.618643	0.012185	132.8418	0.0000
DPR?	0.312552	0.133238	2.345820	0.0198
DER?	0.226702	0.073370	3.089830	0.0022
IO?	-0.292647	0.360744	-0.811231	0.4180
SIZE?	-0.161966	0.108756	-1.489267	0.1377

## Lampiran 7

### 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	5.339930	5	0.3758

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
DPR?	0.330084	0.175229	0.006480	0.0544
DER?	0.319667	0.288860	0.011290	0.7719
IO?	-0.661052	-0.300785	0.514845	0.6156
SIZE?	-0.164263	-0.206622	0.128483	0.9059
IOS?	1.670761	1.676921	0.000131	0.5901

Cross-section random effects test equation:

Dependent Variable: PBV?

Method: Panel Least Squares

Date: 11/18/19 Time: 21:01

Sample: 2013 2017

Included observations: 5

Cross-sections included: 77

Total pool (unbalanced) observations: 249

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.224816	4.830324	0.253568	0.8001
DPR?	0.330084	0.186129	1.773419	0.0780
DER?	0.319667	0.136139	2.348098	0.0200
IO?	-0.661052	0.824722	-0.801545	0.4240
SIZE?	-0.164263	0.377591	-0.435029	0.6641
IOS?	1.670761	0.017264	96.77962	0.0000

#### Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.998468	Mean dependent var	4.042856
Adjusted R-squared	0.997725	S.D. dependent var	9.202609
S.E. of regression	0.438962	Akaike info criterion	1.450368
Sum squared resid	32.17886	Schwarz criterion	2.608726
Log likelihood	-98.57087	Hannan-Quinn criter.	1.916627
F-statistic	1343.595	Durbin-Watson stat	1.526596
Prob(F-statistic)	0.000000		

## Lampiran 8

### Koefisien Determinasi ( $R^2$ )

Effects Specification			
		S.D.	Rho
Cross-section random		0.617338	0.7718
Idiosyncratic random		0.335655	0.2282
Weighted Statistics			
R-squared	0.986832	Mean dependent var	0.955285
Adjusted R-squared	0.986557	S.D. dependent var	2.964263
S.E. of regression	0.344271	Sum squared resid	28.44549
F-statistic	3597.067	Durbin-Watson stat	1.076804
Prob(F-statistic)	0.000000		
Unweighted Statistics			
R-squared	0.989466	Mean dependent var	3.477521
Sum squared resid	133.1172	Durbin-Watson stat	0.230100

## Lampiran 9

### Uji Statistik F

Effects Specification			
		S.D.	Rho
Cross-section random		0.617338	0.7718
Idiosyncratic random		0.335655	0.2282
Weighted Statistics			
R-squared	0.986832	Mean dependent var	0.955285
Adjusted R-squared	0.986557	S.D. dependent var	2.964263
S.E. of regression	0.344271	Sum squared resid	28.44549
F-statistic	3597.067	Durbin-Watson stat	1.076804
Prob(F-statistic)	0.000000		
Unweighted Statistics			
R-squared	0.989466	Mean dependent var	3.477521
Sum squared resid	133.1172	Durbin-Watson stat	0.230100

## Lampiran 10

### Uji t

Effects Specification		S.D.	Rho
Cross-section random		0.617338	0.7718
Idiosyncratic random		0.335655	0.2282

  

Weighted Statistics			
R-squared	0.986832	Mean dependent var	0.955285
Adjusted R-squared	0.986557	S.D. dependent var	2.964263
S.E. of regression	0.344271	Sum squared resid	28.44549
F-statistic	3597.067	Durbin-Watson stat	1.076804
Prob(F-statistic)	0.000000		

  

Unweighted Statistics			
R-squared	0.989466	Mean dependent var	3.477521
Sum squared resid	133.1172	Durbin-Watson stat	0.230100