

LAMPIRAN

DAFTAR NAMA PERUSAHAAN

NO	KODE PERUSAHAAN	NAMA PERUSAHAAN
1	AKPI	PT Argha Karya Prima Industry Tbk
2	ARNA	PT Arwana Citramulia Tbk
3	ASII	Astra Motor
4	BRPT	PT Barito Pacific Tbk
5	CEKA	PT Wilmar Cahaya Indonesia Tbk
6	CINT	Chitose Internasional
7	DPNS	Duta Pertiwi Nusantara
8	FASW	Fajar Surya Wisesa
9	IMPC	PT Impack Pratama Industri Tbk
10	INAI	Indal Aluminium Industry Tbk
11	INCF	PT Indo Komoditi Korpora Tbk
12	INCI	Intanwijaya Internasional
13	INDF	Indofood Sukses Makmur
14	INDS	PT Indospring Tbk
15	ISSP	PT. Steel Pipe Industry of Indonesia
16	KDSI	Kedawung Setia Industrial
17	KINO	PT. Kino Indonesia Tbk.
18	LION	Lion Metal Works
19	LMSH	Lionmesh Prima
20	MLIA	Mulia Industrindo
21	PTSN	PT Sat Nusapersada Tbk
22	SKBM	PT Sekar Bumi Tbk
23	SRSN	Indo Acidatama
24	TBMS	Tembaga Mulia Semanan
25	TRIS	PT Trisula International Tbk
26	TRST	Trias Sentosa

Nama Perusahaan	REAKSI PASAR	csr	Ukuran Komisaris Independen	Kepemilikan Manajerial	Umur Perusahaan	Profitabilitas	SIZE
AKPI	-0.010	0.209	0.333	0.051	25.000	0.006	21.733
ARNA	-0.040	0.198	0.500	0.373	16.000	0.089	28.102
ASII	-0.012	0.418	0.300	0.000	27.000	0.112	12.597
BRPT	0.076	0.231	0.333	0.712	14.000	0.114	15.108
CEKA	-0.009	0.121	0.333	0.008	21.000	0.025	27.962
CINT	-0.008	0.253	0.500	0.003	3.000	0.079	26.890
DPNS	-0.026	0.231	0.333	0.059	27.000	0.054	26.455
FASW	0.009	0.418	0.667	0.085	23.000	0.081	29.869
IMPC	-0.021	0.286	0.500	0.017	3.000	0.077	28.462
INAI	-0.007	0.198	0.333	0.107	23.000	0.039	27.825
INCF	-0.077	0.132	0.500	0.479	28.000	0.007	27.086
INCI	0.011	0.198	0.250	0.489	27.000	0.061	26.440
INDF	-0.020	0.374	0.375	0.000	23.000	0.073	18.292
INDS	0.030	0.143	0.333	0.004	27.000	0.058	28.521
ISSP	-0.078	0.374	0.143	0.000	4.000	0.002	15.651
KDSI	0.033	0.154	0.250	0.054	21.000	0.031	27.915
KINO	-0.041	0.231	0.500	0.092	3.000	0.035	28.806
LION	0.006	0.154	0.333	0.002	24.000	0.027	27.248
LMSH	-0.031	0.132	0.333	0.206	27.000	0.058	25.806
MLIA	-0.010	0.242	0.400	0.086	23.000	0.008	22.369
PTSN	0.076	0.242	0.333	0.700	10.000	0.006	18.023
SKBM	0.009	0.143	0.333	0.022	24.000	0.014	28.115
SRSN	-0.017	0.253	0.375	0.221	24.000	0.034	20.297
TBMS	0.014	0.253	0.400	0.001	24.000	0.012	18.920
TRIS	-0.021	0.198	0.333	0.007	5.000	0.018	27.024
TRST	0.001	0.187	0.333	0.071	27.000	0.016	28.835
AKPI	0.009	0.308	0.333	0.051	26.000	0.027	21.845
ARNA	0.026	0.341	0.500	0.374	17.000	0.080	28.134
ASII	0.004	0.484	0.300	0.000	28.000	0.114	12.750
BRPT	0.001	0.242	0.333	0.676	15.000	0.079	15.767
CEKA	0.018	0.187	0.333	0.008	22.000	0.026	27.787
CINT	-0.005	0.253	0.500	0.003	4.000	0.037	26.920
DPNS	-0.002	0.231	0.333	0.010	28.000	0.065	26.498
FASW	0.046	0.418	0.667	0.085	24.000	0.141	30.026
IMPC	0.014	0.264	0.500	0.017	4.000	0.076	28.494
INAI	0.022	0.198	0.333	0.107	24.000	0.036	27.968
INCF	0.091	0.176	0.500	0.479	29.000	0.006	27.005
INCI	0.053	0.198	0.250	0.489	28.000	0.045	26.693
INDF	0.004	0.396	0.375	0.000	24.000	0.068	18.385
INDS	0.051	0.198	0.333	0.004	28.000	0.046	28.540

ISSP	-0.028	0.374	0.143	0.000	5.000	0.011	15.686
KDSI	0.078	0.143	0.250	0.055	24.000	0.033	27.961
KINO	0.039	0.253	0.500	0.108	4.000	0.042	28.910
LION	-0.010	0.209	0.333	0.003	25.000	0.035	27.269
LMSH	-0.010	0.187	0.333	0.206	28.000	0.012	25.799
MLIA	0.070	0.242	0.400	0.086	24.000	0.034	22.384
PTSN	0.038	0.242	0.333	0.700	11.000	0.031	19.477
SKBM	0.023	0.154	0.333	0.022	25.000	0.008	28.203
SRSN	0.030	0.253	0.375	0.252	25.000	0.064	20.348
TBMS	0.017	0.253	0.400	0.001	25.000	0.009	19.068
TRIS	-0.021	0.198	0.333	0.007	6.000	0.023	27.174
TRST	0.004	0.198	0.333	0.063	28.000	0.024	29.086

2017

Nama Perusahaan	Total Aset	Laba Setelah Pajak	penjualan bersih	proporsi saham manajerial	Jumlah Saham Beredar	Komisaris Indipenden	Jumlah seluruh dewan komisaris
AKPI	2745325833	13333970	2064857643	31072621	612248000	2	6
ARNA	1601346561573	122183909643	1.37299E+12	2740000000	7341430976	2	4
ASII	295646	23165	206057	16190000	40483553140	4	12
BRPT	3642928	279889	2452847	9937629472	13959785568	1	3
CEKA	1392636444501	107420886839	4257738486908	4500000	595000000	1	3
CINT	476557841605	29648261092	3.73956E+11	2706100	1000000000	1	2
DPNS	308491137960	5963420071	1.11295E+11	19506046	331129952	1	3
FASW	9369891776775	595868198714	7.33719E+12	209390499	2477888787	2	4
IMPC	2294667493483	91303491940	1.19305E+12	81478000	4833500000	1	2
INAI	1213916545120	38651704520	9.80286E+11	67927400	633600000	2	4
INCF	579967844297	3803969459	5.63864E+11	689628845	1438370465	1	2
INCI	303788390330	16554272131	2.69707E+11	88476608	181035556	1	4
INDF	87939488	5145063	70186618	1380020	8780426500	3	8
INDS	2434617337849	113639539901	1.96798E+12	2856434	656249719	1	3
ISSP	6269365	8634	3662810	500000	7185992035	2	5
KDSI	1328291727616	68965208549	2.24552E+12	21848100	405000000	2	5
KINO	3237595219274	109696001798	3.16064E+12	131668000	1428571500	2	4
LION	681937947736	9282943009	3.49691E+11	1295000	520160000	1	3
LMSH	161163426840	12967113850	2.24371E+11	19823000	96000000	1	3
MLIA	5186685608	47534072	6277135709	109374500	1271994200	2	5
PTSN	67203688	492427	85883879	1240060000	1771448000	1	3
SKBM	1623027475045	25880464791	1.84149E+12	38087991	1726003217	1	3
SRSN	652726454	17698567	521481727	1327416952	6020000000	3	8
TBMS	164820670	7583671	620635053	210000	367340000	2	5
TRIS	544968319987	14198889550	7.73807E+11	7325000	1047587802	1	3
TRST	3332905936010	38199681742	2.35494E+12	200473509	2808000000	2	4

2018

Nama Perusahaan	Total Aset	Laba Setelah Pajak	penjualan bersih	dewan komisaris	Jumlah Saham Beredar	Komisaris Indipenden	Jumlah seluruh dewan komisaris
AKPI	3070410492	64226271	2387420036	31072621	612248000	2	6
ARNA	1652905986730	158207798602	1.97148E+12	27400000000	73321506766	2	4
ASII	344711	27372	239205	20111900	40483553140	3	10
BRPT	7042491	242066	3075561	12023932443	17791586878	1	3
CEKA	1168956042706	92649656775	3.62933E+12	4500000	595000000	1	3
CINT	491382035136	13554152161	3.70391E+11	2706900	1000000000	1	2
DPNS	322185012261	9380137352	1.43382E+11	19560226	1884225133	1	3
FASW	10965118708784	1405367771073	9.9383E+12	209390499	2477888787	2	3
IMPC	2370198817803	105523929164	1.3953E+12	81478000	4833500000	1	2
INAI	1400683598096	40463141352	1.1303E+12	67532400	633600000	1	3
INCF	534676677468	4470170254	7.35094E+11	689626845	1438370465	1	2
INCI	391362697956	16675673703	3.67962E+11	95915307	196121237	1	4
INDF	96537796	4961851	73394728	1461020	8780426500	3	8
INDS	2482337567967	110686883366	2.40006E+12	2856434	656249710	1	3
ISSP	6494070	48741	4467590	500000	7185992035	1	7
KDSI	1391416464512	76761902211	2.32795E+12	22276200	405000000	1	4
KINO	3592164205408	150116045042	3.61169E+12	153623000	1428571500	2	4
LION	696192628101	14679673993	4.24128E+11	1335000	520160000	1	3
LMSH	160027280153	2886727390	2.4003E+11	19823000	96000000	1	3
MLIA	5263726099	189082238	5576944266	109374500	1271994200	2	5
PTSN	287576140	12000369	384574312	1240060000	1771448000	1	3
SKBM	1771365972009	15954632472	1.95391E+12	38304991	1726003217	1	3
SRSN	686777211	38735092	600988872	1517538252	6020000000	3	8
TBMS	190954156	6377441	737231548	200000	367340000	2	5
TRIS	633014281325	19665074694	8.60682E+11	7325000	1047587802	1	3
TRST	4284901587126	63193899099	2.63092E+12	176023159	2808000000	1	3

Date	IHSG	Return pasar		Date	IHSG	Return pasar
1-Jan-17	5,294.10			1-Jan-18	6,605.63	
1-Feb-17	5,386.69	0.017489		1-Feb-18	6,597.22	-0.00127
1-Mar-17	5,568.11	0.033679		1-Mar-18	6,188.99	-0.06188
1-Apr-17	5,685.30	0.021047		1-Apr-18	5,994.60	-0.03141
1-May-17	5,738.15	0.009296		1-May-18	5,983.59	-0.00184
1-Jun-17	5,829.71	0.015956		1-Jun-18	5,799.24	-0.03081
1-Jul-17	5,840.94	0.001926		1-Jul-18	5,936.44	0.023658
1-Aug-17	5,864.06	0.003958		1-Aug-18	6,018.46	0.013816
1-Sep-17	5,900.85	0.006274		1-Sep-18	5,976.55	-0.00696
1-Oct-17	6,005.78	0.017782		1-Oct-18	5,831.65	-0.02424
1-Nov-17	5,952.14	-0.00893		1-Nov-18	6,056.12	0.038492
1-Dec-17	6,355.65	0.067792		1-Dec-18	6,194.50	0.02285
		1.693%				-0.542%

Rm 2017	Rm 2018	Ri 2017	Ri 2018	Abnormal return 2017	Abnormal Return 2018
		AKPI			
0.016934	-0.00542	0.007091	0.003203	-0.00984	0.008621
		ARNA			
0.016934	-0.00542	-0.0228	0.020498	-0.03974	0.02591663
		ASII			
0.016934	-0.00542	0.004826	-0.00134	-0.01211	0.00407657
		BRPT			
0.016934	-0.00542	0.092697	-0.00481	0.075764	0.00061293
		CEKA			
0.016934	-0.00542	0.008094	0.012533	-0.00884	0.01795101
		CINT			
0.016934	-0.00542	0.008464	-0.01032	-0.00847	-0.0048976
		DPNS			
0.016934	-0.00542	-0.00873	-0.00708	-0.02566	-0.0016587
		FASW			
0.016934	-0.00542	0.0257	0.040378	0.008774	0.04579654
		IMPC			
0.016934	-0.00542	-0.00416	0.008794	-0.02109	0.01421236
		INAI			
0.016934	-0.00542	0.009737	0.016963	-0.0072	0.02238157
		INCI			
0.016934	-0.00542	0.027568	0.047725	0.010634	0.05314348
		INCF			
0.016934	-0.00542	-0.06037	0.085574	-0.0773	0.09099253
		INDF			

0.016934	-0.00542	-0.00257	-0.0017	-0.01951	0.00372245
		INDS			
0.016934	-0.00542	0.04678	0.045338	0.029846	0.05075597
		ISSP			
0.016934	-0.00542	-0.06081	-0.03344	-0.07774	-0.0280268
		KDSI			
0.016934	-0.00542	0.049737	0.072328	0.032804	0.0777461
		KINO			
0.016934	-0.00542	-0.02451	0.033864	-0.04144	0.03928216
		LION			
0.016934	-0.00542	0.023354	-0.01492	0.006421	-0.009501
		LMSH			
0.016934	-0.00542	-0.01439	-0.01492	-0.03132	-0.0095
		MLIA			
0.016934	-0.00542	0.007096	0.064902	-0.00984	0.07032043
		PTSN			
0.016934	-0.00542	0.092873	0.032253	0.07594	0.03767091
		SKBM			
0.016934	-0.00542	0.025962	0.017571	0.009028	0.02298872
		SRSN			
0.016934	-0.00542	3.57E-05	0.024344	-0.0169	0.02976202
		TBMS			
0.016934	-0.00542	0.030635	0.011961	0.013702	0.01737915
		TRIS			
0.016934	-0.00542	-0.00401	-0.02618	-0.02095	-0.0207609
		TRST			
0.016934	-0.00542	0.01827	-0.0012	0.001337	0.00422223

AKPI

Date	Harga Saham	Ri 2017		Date	Harga Saham	Ri 2018
1-Jan-17	700			1-Jan-18	745	
1-Feb-17	780	0.114286		1-Feb-18	740	-0.00671
1-Mar-17	870	0.115385		1-Mar-18	815	0.101351
1-Apr-17	900	0.034483		1-Apr-18	755	-0.07362
1-May-17	900	0		1-May-18	840	0.112583
1-Jun-17	900	0		1-Jun-18	840	0
1-Jul-17	800	-0.11111		1-Jul-18	720	-0.14286
1-Aug-17	930	0.1625		1-Aug-18	870	0.208333
1-Sep-17	915	-0.01613		1-Sep-18	840	-0.03448
1-Oct-17	850	-0.07104		1-Oct-18	750	-0.10714
1-Nov-17	745	-0.12353		1-Nov-18	900	0.2
1-Dec-17	725	-0.02685		1-Dec-18	700	-0.22222
		0.709%				0.320%

ARNA

Date	Close*			Date	Close*	
1-Jan-17	470			1-Jan-18	342	
1-Feb-17	432	-0.08085		1-Feb-18	344	0.005848
1-Mar-17	478	0.106481		1-Mar-18	320	-0.06977
1-Apr-17	545	0.140167		1-Apr-18	348	0.0875
1-May-17	424	-0.22202		1-May-18	322	-0.07471
1-Jun-17	480	0.132075		1-Jun-18	338	0.049689
1-Jul-17	442	-0.07917		1-Jul-18	368	0.088757
1-Aug-17	430	-0.02715		1-Aug-18	360	-0.02174
1-Sep-17	420	-0.02326		1-Sep-18	360	0
1-Oct-17	384	-0.08571		1-Oct-18	380	0.055556
1-Nov-17	350	-0.08854		1-Nov-18	416	0.094737
1-Dec-17	342	-0.02286		1-Dec-18	420	0.009615
		-2.280%				2.050%

ASII

Date	Close*			Date	Close*	
1-Jan-17	7,950.00			1-Jan-18	8,500.00	
1-Feb-17	8,200.00	0.031447		1-Feb-18	8,075.00	-0.05
1-Mar-17	8,625.00	0.051829		1-Mar-18	7,300.00	-0.09598
1-Apr-17	8,950.00	0.037681		1-Apr-18	7,150.00	-0.02055
1-May-17	8,750.00	-0.02235		1-May-18	6,900.00	-0.03497
1-Jun-17	8,925.00	0.02		1-Jun-18	6,600.00	-0.04348
1-Jul-17	7,975.00	-0.10644		1-Jul-18	7,150.00	0.083333
1-Aug-17	7,875.00	-0.01254		1-Aug-18	7,250.00	0.013986
1-Sep-17	7,900.00	0.003175		1-Sep-18	7,350.00	0.013793
1-Oct-17	8,000.00	0.012658		1-Oct-18	7,900.00	0.07483
1-Nov-17	7,975.00	-0.00313		1-Nov-18	8,550.00	0.082278
1-Dec-17	8,300.00	0.040752		1-Dec-18	8,225.00	-0.03801
		0.483%				-0.134%

BRPT

Date	Close*			Date	Close*	
1-Jan-17	180.5			1-Jan-18	528	
1-Feb-17	222	0.229917		1-Feb-18	524	-0.00758
1-Mar-17	290	0.306306		1-Mar-18	462	-0.11832
1-Apr-17	315	0.086207		1-Apr-18	494	0.069264
1-May-17	323	0.025397		1-May-18	424	-0.1417
1-Jun-17	293	-0.09288		1-Jun-18	396	-0.06604
1-Jul-17	333	0.136519		1-Jul-18	363	-0.08333
1-Aug-17	395	0.186186		1-Aug-18	343	-0.0551
1-Sep-17	399	0.010127		1-Sep-18	368	0.072886
1-Oct-17	404	0.012531		1-Oct-18	375	0.019022
1-Nov-17	454	0.123762		1-Nov-18	422	0.125333
1-Dec-17	452	-0.00441		1-Dec-18	478	0.132701
		9.270%				-0.481%

CEKA

Date	Close*				Date	Close*	
1-Jan-17	1,375				1-Jan-18	1,325	
1-Feb-17	1,430	0.04			1-Feb-18	1,385	0.045283
1-Mar-17	2,170	0.517483			1-Mar-18	1,320	-0.04693
1-Apr-17	1,670	-0.23041			1-Apr-18	1,140	-0.13636
1-May-17	1,680	0.005988			1-May-18	1,250	0.096491
1-Jun-17	1,665	-0.00893			1-Jun-18	1,110	-0.112
1-Jul-17	1,385	-0.16817			1-Jul-18	945	-0.14865
1-Aug-17	1,440	0.039711			1-Aug-18	1,050	0.111111
1-Sep-17	1,400	-0.02778			1-Sep-18	1,045	-0.00476
1-Oct-17	1,400	0			1-Oct-18	1,005	-0.03828
1-Nov-17	1,295	-0.075			1-Nov-18	995	-0.00995
1-Dec-17	1,290	-0.00386			1-Dec-18	1,375	0.38191
		0.809%					1.253%

CINT

Date	Close*				Date	Open	Close*	
1-Jan-17	310				1-Jan-18	334	332	
1-Feb-17	310	0			1-Feb-18	332	334	0.006024
1-Mar-17	308	-0.00645			1-Mar-18	334	326	-0.02395
1-Apr-17	318	0.032468			1-Apr-18	326	316	-0.03067
1-May-17	310	-0.02516			1-May-18	316	304	-0.03797
1-Jun-17	304	-0.01935			1-Jun-18	304	314	0.032895
1-Jul-17	284	-0.06579			1-Jul-18	314	306	-0.02548
1-Aug-17	282	-0.00704			1-Aug-18	306	306	0
1-Sep-17	334	0.184397			1-Sep-18	306	310	0.013072
1-Oct-17	334	0			1-Oct-18	308	280	-0.09677
1-Nov-17	336	0.005988			1-Nov-18	280	234	-0.16429
1-Dec-17	334	-0.00595			1-Dec-18	234	284	0.213675
		0.846%						-1.032%

DPNS

Date	Close*			Date	Close*	
1-Jan-17	402			1-Jan-18	350	
1-Feb-17	410	0.0199		1-Feb-18	370	0.057143
1-Mar-17	398	-0.02927		1-Mar-18	350	-0.05405
1-Apr-17	376	-0.05528		1-Apr-18	382	0.091429
1-May-17	382	0.015957		1-May-18	412	0.078534
1-Jun-17	400	0.04712		1-Jun-18	378	-0.08252
1-Jul-17	432	0.08		1-Jul-18	350	-0.07407
1-Aug-17	352	-0.18519		1-Aug-18	330	-0.05714
1-Sep-17	398	0.130682		1-Sep-18	338	0.024242
1-Oct-17	386	-0.03015		1-Oct-18	308	-0.08876
1-Nov-17	340	-0.11917		1-Nov-18	300	-0.02597
1-Dec-17	350	0.029412		1-Dec-18	316	0.053333
		-0.873%				-0.708%

FASW

Date	Close*			Date	Close*	
1-Jan-17	4,130.00			1-Jan-18	5,125.00	
1-Feb-17	4,530.00	0.096852		1-Feb-18	5,325.00	0.039024
1-Mar-17	4,890.00	0.07947		1-Mar-18	5,300.00	-0.00469
1-Apr-17	4,570.00	-0.06544		1-Apr-18	5,675.00	0.070755
1-May-17	4,580.00	0.002188		1-May-18	6,050.00	0.066079
1-Jun-17	4,590.00	0.002183		1-Jun-18	6,850.00	0.132231
1-Jul-17	4,580.00	-0.00218		1-Jul-18	7,975.00	0.164234
1-Aug-17	4,900.00	0.069869		1-Aug-18	8,000.00	0.003135
1-Sep-17	5,225.00	0.066327		1-Sep-18	7,800.00	-0.025
1-Oct-17	5,250.00	0.004785		1-Oct-18	7,600.00	-0.02564
1-Nov-17	5,225.00	-0.00476		1-Nov-18	7,950.00	0.046053
1-Dec-17	5,400.00	0.033493		1-Dec-18	7,775.00	-0.02201
		2.571%				4.038%

IMPC

Date	Close*			Date	Close*	
1-Dec-17	1,090.00			1-Dec-18	940	
1-Nov-17	1,030.00	-0.05505		1-Nov-18	895	-0.04787
1-Oct-17	995	-0.03398		1-Oct-18	955	0.067039
1-Sep-17	1,000.00	0.005025		1-Sep-18	985	0.031414
1-Aug-17	995	-0.005		1-Aug-18	975	-0.01015
1-Jul-17	1,030.00	0.035176		1-Jul-18	980	0.005128
1-Jun-17	990	-0.03883		1-Jun-18	960	-0.02041
1-May-17	955	-0.03535		1-May-18	960	0
1-Apr-17	955	0		1-Apr-18	995	0.036458
1-Mar-17	950	-0.00524		1-Mar-18	985	-0.01005
1-Feb-17	1,060.00	0.115789		1-Feb-18	1,005.00	0.020305
1-Jan-17	1,030.00	-0.0283		1-Jan-18	1,030.00	0.024876
		-0.416%				0.879%

INAI

Date	Close*			Date	Close*	
1-Jan-17	350			1-Jan-18	374	
1-Feb-17	370	0.057143		1-Feb-18	420	0.122995
1-Mar-17	375	0.013514		1-Mar-18	410	-0.02381
1-Apr-17	380	0.013333		1-Apr-18	438	0.068293
1-May-17	347.5	-0.08553		1-May-18	605	0.381279
1-Jun-17	350	0.007194		1-Jun-18	580	-0.04132
1-Jul-17	312.5	-0.10714		1-Jul-18	480	-0.17241
1-Aug-17	330	0.056		1-Aug-18	456	-0.05
1-Sep-17	350	0.060606		1-Sep-18	402	-0.11842
1-Oct-17	394	0.125714		1-Oct-18	406	0.00995
1-Nov-17	354	-0.10152		1-Nov-18	402	-0.00985
1-Dec-17	378	0.067797		1-Dec-18	410	0.0199
		0.974%				1.696%

INCI

Date	Close*			Date	Close*	
1-Jan-17	264.14			1-Jan-18	354.46	
1-Feb-17	267.55	0.01291		1-Feb-18	438.82	0.237996
1-Mar-17	332.31	0.242048		1-Mar-18	562.37	0.281551
1-Apr-17	339.12	0.020493		1-Apr-18	536.8	-0.04547
1-May-17	322.08	-0.05025		1-May-18	535.39	-0.00263
1-Jun-17	323.79	0.005309		1-Jun-18	503.08	-0.06035
1-Jul-17	340.83	0.052627		1-Jul-18	493.85	-0.01835
1-Aug-17	337.42	-0.01		1-Aug-18	623.08	0.261679
1-Sep-17	340.83	0.010106		1-Sep-18	576.92	-0.07408
1-Oct-17	347.64	0.019981		1-Oct-18	553.85	-0.03999
1-Nov-17	349.35	0.004919		1-Nov-18	459.69	-0.17001
1-Dec-17	347.64	-0.00489		1-Dec-18	530.77	0.154626
		2.757%				4.773%

INCF

Date	Close*		Date	Close*	
1-Jan-17	450		1-Jan-18	195	
1-Feb-17	318	-0.29333	1-Feb-18	172	-0.11795
1-Mar-17	242	-0.23899	1-Mar-18	178	0.034884
1-Apr-17	218	-0.09917	1-Apr-18	172	-0.03371
1-May-17	181	-0.16972	1-May-18	144	-0.16279
1-Jun-17	212	0.171271	1-Jun-18	150	0.041667
1-Jul-17	200	-0.0566	1-Jul-18	173	0.153333
1-Aug-17	195	-0.025	1-Aug-18	169	-0.02312
1-Sep-17	190	-0.02564	1-Sep-18	155	-0.08284
1-Oct-17	206	0.084211	1-Oct-18	115	-0.25806
1-Nov-17	254	0.23301	1-Nov-18	274	1.382609
1-Dec-17	192	-0.24409	1-Dec-18	276	0.007299
		-6.037%			8.557%

INDF

Date	Close*			Date	Close*	
1-Jan-17	7,925.00			1-Jan-18	7,750.00	
1-Feb-17	8,125.00	0.025237		1-Feb-18	7,575.00	-0.02258
1-Mar-17	8,000.00	-0.01538		1-Mar-18	7,200.00	-0.0495
1-Apr-17	8,375.00	0.046875		1-Apr-18	6,975.00	-0.03125
1-May-17	8,750.00	0.044776		1-May-18	7,075.00	0.014337
1-Jun-17	8,600.00	-0.01714		1-Jun-18	6,650.00	-0.06007
1-Jul-17	8,375.00	-0.02616		1-Jul-18	6,350.00	-0.04511
1-Aug-17	8,375.00	0		1-Aug-18	6,375.00	0.003937
1-Sep-17	8,425.00	0.00597		1-Sep-18	5,900.00	-0.07451
1-Oct-17	8,200.00	-0.02671		1-Oct-18	5,975.00	0.012712
1-Nov-17	7,325.00	-0.10671		1-Nov-18	6,600.00	0.104603
1-Dec-17	7,625.00	0.040956		1-Dec-18	7,450.00	0.128788
		-0.257%				-0.170%

INDS

Date	Close*		Date	Close*	
1-Jan-17	830		1-Jan-18	1,460.00	
1-Feb-17	845	0.018072	1-Feb-18	1,700.00	0.164384
1-Mar-17	860	0.017751	1-Mar-18	1,590.00	-0.06471
1-Apr-17	850	-0.01163	1-Apr-18	1,585.00	-0.00314
1-May-17	835	-0.01765	1-May-18	2,160.00	0.362776
1-Jun-17	850	0.017964	1-Jun-18	2,030.00	-0.06019
1-Jul-17	920	0.082353	1-Jul-18	2,050.00	0.009852
1-Aug-17	995	0.081522	1-Aug-18	2,180.00	0.063415
1-Sep-17	1,000.00	0.005025	1-Sep-18	2,170.00	-0.00459
1-Oct-17	1,445.00	0.445	1-Oct-18	2,390.00	0.101382
1-Nov-17	1,485.00	0.027682	1-Nov-18	2,410.00	0.008368
1-Dec-17	1,260.00	-0.15152	1-Dec-18	2,220.00	-0.07884
		4.678%			4.534%

ISSP

Date	Close*			Date	Close*	
1-Jan-17	238			1-Jan-18	128	
1-Feb-17	234	-0.01681		1-Feb-18	140	0.09375
1-Mar-17	222	-0.05128		1-Mar-18	128	-0.08571
1-Apr-17	236	0.063063		1-Apr-18	123	-0.03906
1-May-17	242	0.025424		1-May-18	114	-0.07317
1-Jun-17	230	-0.04959		1-Jun-18	95	-0.16667
1-Jul-17	218	-0.05217		1-Jul-18	91	-0.04211
1-Aug-17	196	-0.10092		1-Aug-18	79	-0.13187
1-Sep-17	185	-0.05612		1-Sep-18	73	-0.07595
1-Oct-17	166	-0.1027		1-Oct-18	85	0.164384
1-Nov-17	152	-0.08434		1-Nov-18	86	0.011765
1-Dec-17	115	-0.24342		1-Dec-18	84	-0.02326
		-6.081%				-3.344%

KDSI

Date	Close*			Date	Close*	
1-Jan-17	358			1-Jan-18	525	
1-Feb-17	340	-0.05028		1-Feb-18	580	0.104762
1-Mar-17	420	0.235294		1-Mar-18	770	0.327586
1-Apr-17	580	0.380952		1-Apr-18	890	0.155844
1-May-17	550	-0.05172		1-May-18	835	-0.0618
1-Jun-17	520	-0.05455		1-Jun-18	1,030.00	0.233533
1-Jul-17	530	0.019231		1-Jul-18	1,145.00	0.11165
1-Aug-17	436	-0.17736		1-Aug-18	945	-0.17467
1-Sep-17	456	0.045872		1-Sep-18	975	0.031746
1-Oct-17	530	0.162281		1-Oct-18	905	-0.07179
1-Nov-17	540	0.018868		1-Nov-18	790	-0.12707
1-Dec-17	550	0.018519		1-Dec-18	1,000.00	0.265823
		4.974%				7.233%

KINO

Date	Close*		Date	Close*	
1-Jan-17	2,970.00		1-Jan-18	2,070.00	
1-Feb-17	2,950.00	-0.00673	1-Feb-18	2,020.00	-0.02415
1-Mar-17	2,510.00	-0.14915	1-Mar-18	1,970.00	-0.02475
1-Apr-17	2,400.00	-0.04382	1-Apr-18	2,030.00	0.030457
1-May-17	2,220.00	-0.075	1-May-18	1,995.00	-0.01724
1-Jun-17	2,280.00	0.027027	1-Jun-18	1,760.00	-0.11779
1-Jul-17	2,140.00	-0.0614	1-Jul-18	1,695.00	-0.03693
1-Aug-17	1,770.00	-0.1729	1-Aug-18	1,615.00	-0.0472
1-Sep-17	1,680.00	-0.05085	1-Sep-18	1,630.00	0.009288
1-Oct-17	2,000.00	0.190476	1-Oct-18	2,040.00	0.251534
1-Nov-17	2,310.00	0.155	1-Nov-18	2,570.00	0.259804
1-Dec-17	2,120.00	-0.08225	1-Dec-18	2,800.00	0.089494
		-2.451%			3.386%

LION

Date	Close*		Date	Close*	
1-Jan-17	520		1-Jan-18	705	
1-Feb-17	492	-0.05385	1-Feb-18	735	0.042553
1-Mar-17	550	0.117886	1-Mar-18	780	0.061224
1-Apr-17	630	0.145455	1-Apr-18	730	-0.0641
1-May-17	705	0.119048	1-May-18	755	0.034247
1-Jun-17	690	-0.02128	1-Jun-18	710	-0.0596
1-Jul-17	570	-0.17391	1-Jul-18	600	-0.15493
1-Aug-17	640	0.122807	1-Aug-18	600	0
1-Sep-17	640	0	1-Sep-18	645	0.075
1-Oct-17	630	-0.01563	1-Oct-18	570	-0.11628
1-Nov-17	650	0.031746	1-Nov-18	565	-0.00877
1-Dec-17	640	-0.01538	1-Dec-18	580	0.026549
		2.335%			-1.492%

LMSH

Date	Close*			Date	Close*	
1-Dec-17	640			1-Jan-18	705	
1-Nov-17	650	0.015625		1-Feb-18	735	0.042553
1-Oct-17	630	-0.03077		1-Mar-18	780	0.061224
1-Sep-17	640	0.015873		1-Apr-18	730	-0.0641
1-Aug-17	640	0		1-May-18	755	0.034247
1-Jul-17	570	-0.10938		1-Jun-18	710	-0.0596
1-Jun-17	690	0.210526		1-Jul-18	600	-0.15493
1-May-17	705	0.021739		1-Aug-18	600	0
1-Apr-17	630	-0.10638		1-Sep-18	645	0.075
1-Mar-17	550	-0.12698		1-Oct-18	570	-0.11628
1-Feb-17	492	-0.10545		1-Nov-18	565	-0.00877
1-Jan-17	520	0.056911		1-Dec-18	580	0.026549
		-1.439%				-1.492%

MLIA

Date	Close*		Date	Close*	
1-Jan-17	580		1-Jan-18	630	
1-Feb-17	590	0.017241	1-Feb-18	630	0
1-Mar-17	610	0.033898	1-Mar-18	675	0.071429
1-Apr-17	590	-0.03279	1-Apr-18	675	0
1-May-17	600	0.016949	1-May-18	705	0.044444
1-Jun-17	500	-0.16667	1-Jun-18	710	0.007092
1-Jul-17	570	0.14	1-Jul-18	845	0.190141
1-Aug-17	500	-0.12281	1-Aug-18	925	0.094675
1-Sep-17	610	0.22	1-Sep-18	875	-0.05405
1-Oct-17	630	0.032787	1-Oct-18	850	-0.02857
1-Nov-17	650	0.031746	1-Nov-18	935	0.1
1-Dec-17	590	-0.09231	1-Dec-18	1,205.00	0.28877
		0.710%			6.490%

PTSN

Date	Close*			Date	Close*	
1-Jan-17	26.33			1-Jan-18	70.67	
1-Feb-17	26.67	0.012913		1-Feb-18	71.33	0.009339
1-Mar-17	29	0.087364		1-Mar-18	76	0.06547
1-Apr-17	30	0.034483		1-Apr-18	74	-0.02632
1-May-17	37	0.233333		1-May-18	74.67	0.009054
1-Jun-17	45	0.216216		1-Jun-18	77.33	0.035623
1-Jul-17	41.67	-0.074		1-Jul-18	92	0.189706
1-Aug-17	42.33	0.015839		1-Aug-18	120	0.304348
1-Sep-17	64.67	0.527758		1-Sep-18	104	-0.13333
1-Oct-17	67.33	0.041132		1-Oct-18	120.67	0.160288
1-Nov-17	68	0.009951		1-Nov-18	159.33	0.320378
1-Dec-17	62.33	-0.08338		1-Dec-18	663.33	3.163246
		9.287%				37.253%

SRSN

Date	Close*		Date	Close*	
1-Jan-17	50		1-Jan-18	50	
1-Feb-17	50	0	1-Feb-18	50	0
1-Mar-17	50	0	1-Mar-18	50	0
1-Apr-17	50	0	1-Apr-18	57	0.14
1-May-17	50	0	1-May-18	62	0.087719
1-Jun-17	50	0	1-Jun-18	58	-0.06452
1-Jul-17	51	0.02	1-Jul-18	66	0.137931
1-Aug-17	50	-0.01961	1-Aug-18	64	-0.0303
1-Sep-17	50	0	1-Sep-18	72	0.125
1-Oct-17	50	0	1-Oct-18	67	-0.06944
1-Nov-17	50	0	1-Nov-18	68	0.014925
1-Dec-17	50	0	1-Dec-18	63	-0.07353
		0.004%			2.434%

TBMS

Date	Close*		Date	Close*	
1-Jan-17	735		1-Jan-18	885	
1-Feb-17	710	-0.03401	1-Feb-18	990	0.118644
1-Mar-17	895	0.260563	1-Mar-18	1,090.00	0.10101
1-Apr-17	1,220.00	0.363128	1-Apr-18	1,045.00	-0.04128
1-May-17	1,390.00	0.139344	1-May-18	1,285.00	0.229665
1-Jun-17	1,270.00	-0.08633	1-Jun-18	1,020.00	-0.20623
1-Jul-17	1,200.00	-0.05512	1-Jul-18	1,070.00	0.04902
1-Aug-17	1,240.00	0.033333	1-Aug-18	1,050.00	-0.01869
1-Sep-17	1,195.00	-0.03629	1-Sep-18	1,000.00	-0.04762
1-Oct-17	915	-0.23431	1-Oct-18	755	-0.245
1-Nov-17	960	0.04918	1-Nov-18	900	0.192053
1-Dec-17	900	-0.0625	1-Dec-18	900	0
		3.064%			1.196%

SKBM

Date	Close*		Date	Close*	
1-Jan-17	650		1-Jan-18	675	
1-Feb-17	490	-0.24615	1-Feb-18	496	-0.26519
1-Mar-17	490	0	1-Mar-18	412	-0.16935
1-Apr-17	600	0.22449	1-Apr-18	470	0.140777
1-May-17	490	-0.18333	1-May-18	490	0.042553
1-Jun-17	580	0.183673	1-Jun-18	452	-0.07755
1-Jul-17	590	0.017241	1-Jul-18	460	0.017699
1-Aug-17	595	0.008475	1-Aug-18	440	-0.04348
1-Sep-17	490	-0.17647	1-Sep-18	500	0.136364
1-Oct-17	500	0.020408	1-Oct-18	550	0.1
1-Nov-17	492	-0.016	1-Nov-18	488	-0.11273
1-Dec-17	715	0.453252	1-Dec-18	695	0.42418
		2.596%			1.757%

TRIS

Date	Close*		Date	Close*	
1-Jan-17	330		1-Jan-18	300	
1-Feb-17	318	-0.03636	1-Feb-18	300	0
1-Mar-17	312	-0.01887	1-Mar-18	294	-0.02
1-Apr-17	320	0.025641	1-Apr-18	276	-0.06122
1-May-17	310	-0.03125	1-May-18	272	-0.01449
1-Jun-17	296	-0.04516	1-Jun-18	300	0.102941
1-Jul-17	274	-0.07432	1-Jul-18	300	0
1-Aug-17	256	-0.06569	1-Aug-18	304	0.013333
1-Sep-17	306	0.195313	1-Sep-18	282	-0.07237
1-Oct-17	308	0.006536	1-Oct-18	248	-0.12057
1-Nov-17	306	-0.00649	1-Nov-18	240	-0.03226
1-Dec-17	308	0.006536	1-Dec-18	220	-0.08333
		-0.401%			-2.618%

TRST

Date	Close*		Date	Close*	
1-Jan-17	310		1-Jan-18	406	
1-Feb-17	308	-0.00645	1-Feb-18	390	-0.03941
1-Mar-17	312	0.012987	1-Mar-18	386	-0.01026
1-Apr-17	310	-0.00641	1-Apr-18	384	-0.00518
1-May-17	328	0.058065	1-May-18	400	0.041667
1-Jun-17	324	-0.0122	1-Jun-18	402	0.005
1-Jul-17	350	0.080247	1-Jul-18	400	-0.00498
1-Aug-17	394	0.125714	1-Aug-18	400	0
1-Sep-17	400	0.015228	1-Sep-18	400	0
1-Oct-17	390	-0.025	1-Oct-18	400	0
1-Nov-17	388	-0.00513	1-Nov-18	400	0
1-Dec-17	374	-0.03608	1-Dec-18	400	0
		1.827%			-0.120%

MODEL 1

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
UKI	52	.14	.67	.3714	.10407
KP	52	.00	.71	.1472	.21366
AGE	52	3.00	29.00	19.8846	8.82655
NPM	52	.00	.14	.0444	.03313
SIZE	52	12.60	30.03	24.4717	4.96931
CSR	52	.12	.48	.2418	.08516
Valid N (listwise)	52				

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.828 ^a	.686	.651	.05028

a. Predictors: (Constant), SIZE, AGE, NPM, KP, UKI

b. Dependent Variable: CSR

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.254	5	.051	20.064	.000 ^b
	Residual	.116	46	.003		
	Total	.370	51			

a. Dependent Variable: CSR

b. Predictors: (Constant), SIZE, AGE, NPM, KP, UKI

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	.428	.043		9.910	.000
	UKI	.278	.085	.339	3.261	.002
	KP	-.136	.034	-.342	-4.018	.000
	AGE	-.001	.001	-.091	-1.075	.288
	NPM	.901	.241	.350	3.732	.001
	SIZE	-.012	.002	-.695	-7.059	.000

a. Dependent Variable: CSR

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.04775079
Most Extreme Differences	Absolute	.101
	Positive	.101
	Negative	-.048
Test Statistic		.101
Asymp. Sig. (2-tailed)		.200 ^{c,d}

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.

		Coefficients^a						
		Unstandardized Coefficients		Standardized Coefficients			Collinearity Statistics	
Model		B	Std. Error	Beta	t	Sig.	Tolerance	VIF
1	(Constant)	.428	.043		9.910	.000		
	UKI	.278	.085	.339	3.261	.002	.632	1.583
	KP	-.136	.034	-.342	-4.018	.000	.942	1.062
	AGE	-.001	.001	-.091	-1.075	.288	.961	1.040
	NPM	.901	.241	.350	3.732	.001	.775	1.290
	SIZE	-.012	.002	-.695	-7.059	.000	.705	1.418

a. Dependent Variable: CSR

Runs Test

	Unstandardized Residual
Test Value ^a	-.00603
Cases < Test Value	26
Cases >= Test Value	26
Total Cases	52
Number of Runs	22
Z	-1.401
Asymp. Sig. (2-tailed)	.161

a. Median

		Coefficients^a				
		Unstandardized Coefficients		Standardized Coefficients		
Model		B	Std. Error	Beta	t	Sig.
1	(Constant)	.048	.024		1.987	.053
	UKI	-.001	.048	-.004	-.022	.983
	KP	.027	.019	.194	1.401	.168
	AGE	.000	.000	-.057	-.416	.679
	NPM	.245	.136	.274	1.800	.078
	SIZE	-.001	.001	-.150	-.936	.354

a. Dependent Variable: ABS_RES

MODEL 2

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CSR	52	.12	.48	.2418	.08516
PASAR	52	-.0780	.0910	.007673	.0356380
Valid N (listwise)	52				

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.106 ^a	.011	-.009	.0357913

a. Predictors: (Constant), CSR

b. Dependent Variable: PASAR

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.001	1	.001	.564	.456 ^b
	Residual	.064	50	.001		
	Total	.065	51			

a. Dependent Variable: PASAR

b. Predictors: (Constant), CSR

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.018	.015		1.218	.229
	CSR	-.044	.059	-.106	-.751	.456

a. Dependent Variable: PASAR

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.03543865
Most Extreme Differences	Absolute	.094
	Positive	.094
	Negative	-.078
Test Statistic		.094
Asymp. Sig. (2-tailed)		.200 ^{c,d}

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.
- d. This is a lower bound of the true significance.

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.018	.015		1.218	.229		
	CSR	-.044	.059	-.106	-.751	.456	1.000	1.000

- a. Dependent Variable: PASAR

Runs Test

		Unstandardized Residual
Test Value ^a		-.00430
Cases < Test Value		26
Cases >= Test Value		26
Total Cases		52
Number of Runs		25
Z		-.560
Asymp. Sig. (2-tailed)		.575

- a. Median

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	.036	.010		3.738	.000
	CSR	-.035	.037	-.133	-.946	.349

a. Dependent Variable: ABS_RES2

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TERHADAP PENGUNGKAPAN CORPORATE SOCIAL
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