

Lampiran 1

NO.	Nama	Periode 01	Periode 02	Periode 03	Periode 04
1	ABDA	-0.24988446	-0.60790175	-0.6728028	-0.5070623
2	ADHI	-0.125	-0.14578	0.28273	0.46890696
3	ADMF	0.508013986	0.555643648	0.60500632	0.88459251
4	AGRO	-0.57146421	-0.28987839	-0.3820898	-0.0015255
5	AHAP	-0.46854762	-0.5813116	-1.1036252	-0.9362753
6	AMAG	0.078197876	0.068676392	-0.2628124	0.85546471
7	APIC	-0.48385771	-1.02564398	0.47875585	-1.2114908
8	ARTA	0.083157997	0.16505978	0.23610083	-0.6087838
9	ASDM	-0.00312346	-0.09113243	0.27908499	0.69408526
10	ASRI	-0.23590729	-0.00155775	0.21491408	-0.0516439
11	ASRM	-0.46614433	0.057048802	-0.9572906	0.72826146
12	BABP	0.497238659	-0.45270736	0.32435486	0.13290655
13	BACA	-0.0927011	-0.33007186	-0.4757757	-0.1268703
14	BAEK	-0.06220491	0.322538181	0.2881928	0.02023665
15	BAPA	-1.64134625	-1.27210771	-0.8353753	-0.617523
16	BBCA	-0.11507525	0.013453116	-0.1745084	-0.0846575
17	BBKP	-0.32084069	0.248092872	0.04082098	0.28116124
18	BBLD	-0.43617964	-0.88174341	-0.559331	-0.2966795
19	BBNI	-0.04482276	-0.0221753	0.0975528	0.03625654
20	BBRI	0.10641713	0.216821333	-0.024856	0.31308073
21	BCAP	-0.29231082	-0.19340019	0.69223345	-0.3142034
22	BDMN	-0.34580744	-0.0738168	-0.3610101	-0.0509352
23	BFIN	-0.19883443	-0.48138361	-0.4299561	-0.1523437
24	BIPP	-0.03858122	-0.02776956	-0.0394876	-0.0562294
25	BKDP	0.485272366	0.551046541	0.25002647	0.34954002
26	BKSL	-0.5710677	-0.03637723	-0.5608542	-1.1403818
27	BKSW	0.069250251	0.728882615	-0.2476967	-0.0399505
28	BMRI	0.004541415	0.170086522	0.0171798	0.13794177
29	BNBA	0.198936372	-0.33741857	-0.2568306	-0.3014251

30	BNGA	-0.34551799	-0.38070737	-0.0084572	0.20617211
31	BNII	-0.13758812	-0.85115478	-0.1951609	-0.0828603
32	BNLI	-0.4180167	-0.03399804	0.07123099	0.06707491
33	BSDE	0.979211827	0.605009286	0.6968853	0.33646162
34	BTPN	-0.1522711	0.096578981	0.36740279	0.45255413
35	BVIC	0.346725226	-0.0037204	0.40861892	0.33534914
36	CFIN	-0.24833197	-0.4925807	-0.1401715	0.57242988
37	COWL	1.158742486	-0.50143774	-0.3189514	-0.5162015
38	CTRA	0.34103489	0.365041609	0.06262963	0.22620621
39	CTRP	-0.05642911	-0.35537519	-0.1240224	-0.4152037
40	CTRS	0.094827858	0.140624529	-0.0310459	-0.2267088
41	DART	0.064536153	-0.40169263	-0.2152169	-0.9940535
42	DGIK	0.069800538	-0.30753685	0.43091513	0.32099243
43	DILD	-0.45800854	0.063397016	-0.032638	0.22105896
44	DUTI	-0.72121137	-1.3471767	-0.314788	-0.2665015
45	ELTY	1.108024066	0.419566044	0.47173053	0.55766443
46	GPRA	-0.76114352	-0.91886336	-0.8508763	-1.0681696
47	GSMF	0.291725227	-0.18435893	-0.1832687	-0.2588669
48	HADE	-0.3137246	-0.25121793	-0.3236934	-0.4056878
49	INCF	-0.18159988	-1.57993228	-0.178408	-0.1628397
50	INPC	0.143601705	-0.35250036	0.10751431	-0.0264811
51	JIHD	0.129549652	-0.00193811	0.27025631	0.3024138
52	JKON	-0.30469718	-0.56322167	-0.4818558	-0.780924
53	JRPT	-0.05433771	-0.29006476	-0.084401	-0.1881706
54	KPIG	-0.43586003	-0.05757105	-0.3512267	-0.2837494
55	KREN	0.023792099	-0.06137354	-0.4094483	0.50610271
56	LAMI	-0.46551162	-0.15134091	-0.2805681	-0.0411652
57	LCGP	-0.00157594	-0.00228432	-0.2069104	0.06852275
58	LPCK	-0.47731925	-0.97017145	-0.8527066	-1.1688622
59	LPGI	-0.15397872	-0.5479621	-0.1548521	0.09367049
60	LPKR	-0.27670461	-0.57603864	-0.2271822	-0.3274878

61	LPPS	-0.05409297	-0.65794787	0.43230086	0.21179698
62	MAYA	-0.09094838	0.677544918	0.12661389	-0.3692596
63	MCOR	-0.61404012	-0.32219102	-0.3419347	-0.3979551
64	MDLN	0.317279053	-0.22317779	0.29316148	0.22122061
65	MFIN	-0.07567015	-0.13995588	-0.3276425	0.33509913
66	MTFN	-0.06526318	-0.01937309	-0.1716149	-0.2367338
67	NISP	-0.21637072	-0.56750758	0.14840785	0.12127941
68	OCAP	1.255935051	0.44979622	-0.4893793	-0.2616716
69	PANS	-0.07326283	-0.14992574	0.27073336	0.18045231
70	PNBN	-0.23882625	-0.09099281	0.16025405	-0.0097977
71	PNIN	-0.34018389	-0.15140825	-0.0313191	0.29287829
72	PNLF	-0.02426165	-0.08298407	0.19126037	0.35110295
73	PWON	-0.69689604	-0.46759344	-0.4792478	-0.2373017
74	PWSI	-0.51946056	-0.71743762	-0.9939499	-0.8809284
75	RBMS	-0.25529529	-0.40446826	-0.5157459	-0.243216
76	RELI	0.061134014	-0.07672191	0.17790587	0.14015855
77	SDRA	0.814389231	0.687810666	1.20247488	0.65898287
78	SMDM	-0.45241221	-0.54393486	-0.8502281	-0.4419445
79	SMRA	0.276969069	0.478046279	0.53722096	0.57145336
80	SSIA	-0.7326936	-1.11339068	-0.8789989	-1.1070932
81	TOTL	0.112795954	-0.00041668	-0.0665568	-0.0326459
82	TRIM	-0.56767514	-0.39072728	-0.6195058	-0.6371337
83	TRUS	-0.33682474	-0.21247601	-0.2756501	-1.0533025
84	VRNA	0.089441548	-0.13495528	0.04821365	0.21441671
85	WIKA	-0.21645832	-0.28908323	0.03234822	0.08292549
86	WOMF	-0.76102299	-0.57692052	0.13906995	0.50374643
87	YULE	-0.30764752	-0.31799009	-0.4699273	-0.1490196

Lampiran 2

Normalitas

One-Sample Kolmogorov-Smirnov Test

		Periode01	Periode02	Periode03	Periode04
N		87	87	87	87
Normal Parameters ^{a, b}	Mean	-.110992	-.213876	-.107675	-.077187
	Std. Deviation	.4422472	.4546314	.4282314	.4847782
Most Extreme Differences	Absolute	.123	.079	.047	.073
	Positive	.123	.079	.047	.055
	Negative	-.073	-.072	-.037	-.073
Kolmogorov-Smirnov Z		1.143	.734	.441	.680
Asymp. Sig. (2-tailed)		.147	.655	.990	.744

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 3

Data UjiOne sample T-test

Nama	d1	P1	Nama	d2	P2	Nama	d3	P3	Nama	d4	P4
BAPA	0	-1.641	INCF	0	-1.58	AHAP	0	-1.104	APIC	0	-1.21149
GPRA	0	-0.761	DUTI	0	-1.347	PWSI	0	-0.994	LPCK	0	-1.16886
WOMF	0	-0.761	BAPA	0	-1.272	ASRM	0	-0.957	BKSL	0	-1.14038
SSIA	0	-0.733	SSIA	0	-1.113	SSIA	0	-0.879	SSIA	0	-1.10709
DUTI	0	-0.721	APIC	0	-1.026	LPCK	0	-0.853	GPRA	0	-1.06817
PWON	0	-0.697	LPCK	0	-0.97	GPRA	0	-0.851	TRUS	0	-1.0533
MCOR	0	-0.614	GPRA	0	-0.919	SMDM	0	-0.85	DART	0	-0.99405
AGRO	0	-0.571	BBLD	0	-0.882	BAPA	0	-0.835	AHAP	0	-0.93628
BKSL	0	-0.571	BNII	0	-0.851	ABDA	0	-0.673	PWSI	0	-0.88093
TRIM	0	-0.568	PWSI	0	-0.717	TRIM	0	-0.62	JKON	0	-0.78092
PWSI	0	-0.519	LPPS	0	-0.658	BKSL	0	-0.561	TRIM	0	-0.63713
APIC	0	-0.484	ABDA	0	-0.608	BBLD	0	-0.559	BAPA	0	-0.61752
LPCK	0	-0.477	AHAP	0	-0.581	RBMS	0	-0.516	ARTA	0	-0.60878
AHAP	0	-0.469	WOMF	0	-0.577	OCAP	0	-0.489	COWL	0	-0.5162
ASRM	0	-0.466	LPKR	0	-0.576	JKON	0	-0.482	ABDA	0	-0.50706
LAMI	0	-0.466	NISP	0	-0.568	PWON	0	-0.479	SMDM	0	-0.44194
DILD	0	-0.458	JKON	0	-0.563	BACA	0	-0.476	CTRP	0	-0.4152
SMDM	0	-0.452	LPGI	0	-0.548	YULE	0	-0.47	HADE	0	-0.40569
BBLD	0	-0.436	SMDM	0	-0.544	BFIN	0	-0.43	MCOR	0	-0.39796
KPIG	0	-0.436	COWL	0	-0.501	KREN	0	-0.409	MAYA	0	-0.36926
BNLI	0	-0.418	CFIN	0	-0.493	AGRO	0	-0.382	LPKR	0	-0.32749
BDMN	0	-0.346	BFIN	0	-0.481	BDMN	0	-0.361	BCAP	0	-0.3142
BNGA	0	-0.346	PWON	0	-0.468	KPIG	0	-0.351	BNBA	0	-0.30143
PNIN	0	-0.34	BABP	0	-0.453	MCOR	0	-0.342	BBLD	0	-0.29668
TRUS	0	-0.337	RBMS	0	-0.404	MFIN	0	-0.328	KPIG	0	-0.28375
BBKP	0	-0.321	DART	0	-0.402	HADE	0	-0.324	DUTI	0	-0.2665
HADE	0	-0.314	TRIM	0	-0.391	COWL	0	-0.319	OCAP	0	-0.26167
YULE	0	-0.308	BNGA	0	-0.381	DUTI	0	-0.315	GSMF	0	-0.25887
JKON	0	-0.305	CTRP	0	-0.355	LAMI	0	-0.281	RBMS	0	-0.24322

BCAP	0	-0.292	INPC	0	-0.353	TRUS	0	-0.276	PWON	0	-0.2373
LPKR	0	-0.277	BNBA	0	-0.337	AMAG	0	-0.263	MTFN	0	-0.23673
RBMS	0	-0.255	BACA	0	-0.33	BNBA	0	-0.257	CTRS	0	-0.22671
ABDA	0	-0.25	MCOR	0	-0.322	BKSW	0	-0.248	JRPT	0	-0.18817
CFIN	0	-0.248	YULE	0	-0.318	LPKR	0	-0.227	INCF	0	-0.16284
PNBN	0	-0.239	DGIK	0	-0.308	DART	0	-0.215	BFIN	0	-0.15234
ASRI	0	-0.236	JRPT	0	-0.29	LCGP	0	-0.207	YULE	0	-0.14902
WIKA	0	-0.216	AGRO	0	-0.29	BNII	0	-0.195	BACA	0	-0.12687
NISP	0	-0.216	WIKA	0	-0.289	GSMF	0	-0.183	BBCA	0	-0.08466
BFIN	0	-0.199	HADE	0	-0.251	INCF	0	-0.178	BNII	0	-0.08286
INCF	0	-0.182	MDLN	0	-0.223	BBCA	0	-0.175	BIPP	0	-0.05623
LPGI	0	-0.154	TRUS	0	-0.212	MTFN	0	-0.172	ASRI	0	-0.05164
BTPN	0	-0.152	BCAP	0	-0.193	LPGI	0	-0.155	BDMN	0	-0.05094
BNII	0	-0.138	GSMF	0	-0.184	CFIN	0	-0.14	LAMI	0	-0.04117
ADHI	0	-0.125	PNIN	0	-0.151	CTRP	0	-0.124	BKSW	0	-0.03995
BBCA	0	-0.115	LAMI	0	-0.151	JRPT	0	-0.084	TOTL	0	-0.03265
BACA	0	-0.093	PANS	0	-0.15	TOTL	0	-0.067	INPC	0	-0.02648
MAYA	0	-0.091	ADHI	0	-0.15	BIPP	0	-0.039	PNBN	0	-0.0098
MFIN	0	-0.076	MFIN	0	-0.14	DILD	0	-0.033	AGRO	0	-0.00153
PANS	0	-0.073	VRNA	0	-0.135	PNIN	0	-0.031	BAEK	1	0.020237
MTFN	0	-0.065	ASDM	0	-0.091	CTRS	0	-0.031	BBNI	1	0.036257
BAEK	0	-0.062	PNBN	0	-0.091	BBRI	0	-0.025	BNLI	1	0.067075
CTRP	0	-0.056	PNLF	0	-0.083	BNGA	0	-0.008	LCGP	1	0.068523
JRPT	0	-0.054	RELI	0	-0.077	BMRI	1	0.0172	WIKA	1	0.082925
LPPS	0	-0.054	BDMN	0	-0.074	WIKA	1	0.0323	LPGI	1	0.09367
BBNI	0	-0.045	KREN	0	-0.061	BBKP	1	0.0408	NISP	1	0.121279
BIPP	0	-0.039	KPIG	0	-0.058	VRNA	1	0.0482	BABP	1	0.132907
PNLF	0	-0.024	BKSL	0	-0.036	CTRA	1	0.0626	BMRI	1	0.137942
ASDM	0	-0.003	BNLI	0	-0.034	BNLI	1	0.0712	RELI	1	0.140159
LCGP	0	-0.002	BIPP	0	-0.028	BBNI	1	0.0976	PANS	1	0.180452
BMRI	1	0.0045	BBNI	0	-0.022	INPC	1	0.1075	BNGA	1	0.206172

KREN	1	0.0238	MTFN	0	-0.019	MAYA	1	0.1266	LPPS	1	0.211797
RELI	1	0.0611	BVIC	0	-0.004	WOMF	1	0.1391	VRNA	1	0.214417
DART	1	0.0645	LCGP	0	-0.002	NISP	1	0.1484	DILD	1	0.221059
BKSW	1	0.0693	JIHD	0	-0.002	PNBN	1	0.1603	MDLN	1	0.221221
DGIK	1	0.0698	ASRI	0	-0.002	RELI	1	0.1779	CTRA	1	0.226206
AMAG	1	0.0782	TOTL	0	-4E-04	PNLF	1	0.1913	BBKP	1	0.281161
ARTA	1	0.0832	BBCA	1	0.0135	ASRI	1	0.2149	PNIN	1	0.292878
VRNA	1	0.0894	ASRM	1	0.057	ARTA	1	0.2361	JIHD	1	0.302414
CTRS	1	0.0948	DILD	1	0.0634	BKDP	1	0.25	BBRI	1	0.313081
BBRI	1	0.1064	AMAG	1	0.0687	JIHD	1	0.2703	DGIK	1	0.320992
TOTL	1	0.1128	BTPN	1	0.0966	PANS	1	0.2707	MFIN	1	0.335099
JIHD	1	0.1295	CTRS	1	0.1406	ASDM	1	0.2791	BVIC	1	0.335349
INPC	1	0.1436	ARTA	1	0.1651	ADHI	1	0.2827	BSDE	1	0.336462
BNBA	1	0.1989	BMRI	1	0.1701	BAEK	1	0.2882	BKDP	1	0.34954
SMRA	1	0.277	BBRI	1	0.2168	MDLN	1	0.2932	PNLF	1	0.351103
GSMF	1	0.2917	BBKP	1	0.2481	BABP	1	0.3244	BTPN	1	0.452554
MDLN	1	0.3173	BAEK	1	0.3225	BTPN	1	0.3674	ADHI	1	0.468907
CTRA	1	0.341	CTRA	1	0.365	BVIC	1	0.4086	WOMF	1	0.503746
BVIC	1	0.3467	ELTY	1	0.4196	DGIK	1	0.4309	KREN	1	0.506103
BKDP	1	0.4853	OCAP	1	0.4498	LPPS	1	0.4323	ELTY	1	0.557664
BABP	1	0.4972	SMRA	1	0.478	ELTY	1	0.4717	SMRA	1	0.571453
ADMF	1	0.508	BKDP	1	0.551	APIC	1	0.4788	CFIN	1	0.57243
SDRA	1	0.8144	ADMF	1	0.5556	SMRA	1	0.5372	SDRA	1	0.658983
BSDE	1	0.9792	BSDE	1	0.605	ADMF	1	0.605	ASDM	1	0.694085
ELTY	1	1.108	MAYA	1	0.6775	BCAP	1	0.6922	ASRM	1	0.728261
COWL	1	1.1587	SDRA	1	0.6878	BSDE	1	0.6969	AMAG	1	0.855465
OCAP	1	1.2559	BKSW	1	0.7289	SDRA	1	1.2025	ADMF	1	0.884593

Lampiran 4

One Sample T-test

One-Sample Statistics^a

	N	Mean	Std. Deviation	Std. Error Mean
P1L	59	-.3283	.27467	.03576

One-Sample Test^a

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
P1L	-9.179	58	.000	-.32825	-.3998	-.2567

One-Sample Statistics^a

	N	Mean	Std. Deviation	Std. Error Mean
P1W	28	.3468	.37472	.07082

One-Sample Test^a

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
P1W	4.897	27	.000	.34681	.2015	.4921

Lampiran 4 (Lanjutan)

One Sample T-test

One-Sample Statistics^a

	N	Mean	Std. Deviation	Std. Error Mean
P2L	66	-.3892	.35658	.04389

One-Sample Test^a

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
P2L	-8.867	65	.000	-.38921	-.4769	-.3016

One-Sample Statistics^a

	N	Mean	Std. Deviation	Std. Error Mean
P2W	21	.3372	.23500	.05128

One-Sample Test^a

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
P2W	6.575	20	.000	.33718	.2302	.4442

Lampiran 4 (Lanjutan)

One Sample T-test

One-Sample Statistics^a

	N	Mean	Std. Deviation	Std. Error Mean
P3L	52	-.3812	.28362	.03933

One-Sample Test^a

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
P3L	-9.692	51	.000	-.38119	-.4601	-.3022

One-Sample Statistics^a

	N	Mean	Std. Deviation	Std. Error Mean
P3W	35	.2987	.24246	.04098

One-Sample Test^a

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
P3W	7.288	34	.000	.29869	.2154	.3820

Lampiran 4 (Lanjutan)

One Sample T-test

One-Sample Statistics^a

	N	Mean	Std. Deviation	Std. Error Mean
P4L	48	-.4119	.36533	.05273

One-Sample Test^a

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
P4L	-7.811	47	.000	-.41187	-.5180	-.3058

One-Sample Statistics^a

	N	Mean	Std. Deviation	Std. Error Mean
P4W	39	.3347	.22618	.03622

One-Sample Test^a

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
P4W	9.242	38	.000	.33473	.2614	.4081

Paired Sample T-test

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	P1	-.1110	87	.44225	.04741
	P2	-.2139	87	.45463	.04874
Pair 2	P2	-.2139	87	.45463	.04874
	P3	-.1077	87	.42823	.04591
Pair 3	P3	-.1077	87	.42823	.04591
	P4	-.0772	87	.48478	.05197

Paired Samples Correlations

		N	Correlation	Sig.
Pair 1	P1 & P2	87	.586	.000
Pair 2	P2 & P3	87	.497	.000
Pair 3	P3 & P4	87	.569	.000

Lampiran 5 (Lanjutan)

Paired Samples Test

		Paired Differences							
					95% Confidence Interval of the Difference				
		Mean	Std. Deviation	Std. Error Mean	Lower	Upper	t	df	Sig. (2-tailed)
Pair 1	P1 - P2	.10288	.40819	.04376	.01589	.18988	2.351	86	.021
Pair 2	P2 - P3	-.10620	.44336	.04753	-.20069	-.01171	-2.234	86	.028
Pair 3	P3 - P4	-.03049	.42698	.04578	-.12149	.06051	-.666	86	.507