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Lampiran 1

Data Populasi Perusahaan Manufaktur tahun 2018-2020

| NO | Nama Perusahaan | KODE |
|----|-------------------------------------------------------------------------|------|
| 1 | PT. Indocement Tunggul Prakasa Tbk | INTP |
| 2 | PT. Semen Baturaja Tbk | SMBR |
| 3 | PT. Solusi Bangun Indonesia Tbk | SMCB |
| 4 | PT. Semen Indonesia (Persero) Tbk | SMGR |
| 5 | PT. Wijaya Karya Beton Tbk | WTON |
| 6 | PT. Waskita Beton Precast Tbk | WSBP |
| 7 | PT. Asahimas Flat Glass Tbk | AMFG |
| 8 | PT. Arwana Citramulia Tbk | ARNA |
| 9 | PT. Cahayaputra Asa Keramik Tbk | CAKK |
| 10 | PT. Intikeramik Alamasri Industri Tbk Pindah ke sektor perdagangan jasa | IKAI |
| 11 | PT. Keramika Indonesia Assosiasi Tbk | KIAS |
| 12 | PT. Mark Dynamics Indonesia Tbk | MARK |
| 13 | PT. Mulia Industrindo Tbk | MLIA |
| 14 | PT. Surya Toto Indonesia Tbk | TOTO |
| 15 | PT. Alakasa Industrindo Tbk | ALKA |
| 16 | PT. Alumindo Light Metal Industry Tbk | ALMI |
| 17 | PT. Saranacental Bajatama Tbk | BAJA |
| 18 | PT. Betonjaya Manunggal Tbk | BTON |
| 19 | PT. Citra Tubindo Tbk | CTBN |
| 20 | PT. Gunawan Dianjaya Steel Tbk | GDST |
| 21 | PT. Gunung Raja Paksi Tbk | GGRP |
| 22 | PT. Indal Aluminium Industry Tbk | INAI |
| 23 | PT. Steel Pipe Industry of Indonesia Tbk | ISSP |
| 24 | PT. Jakarta Kyoei Steel Works Tbk | JKSW |
| 25 | PT. Krakatau Steel (Persero) Tbk | KRAS |
| 26 | PT. Lion Metal Works Tbk | LION |
| 27 | PT. Lionmesh Prima Tbk | LMSH |
| 28 | PT. Pelat Timah Nusantara Tbk | NIKL |
| 29 | PT. Pelangi Indah Canindo Tbk | PICO |
| 30 | PT. Trinitan Metals and Mineral | PURE |
| 31 | PT. Tembaga Mulia Semanan Tbk | TBMS |
| 32 | PT. Aneka Gas Industri Tbk | AGII |

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|----|-----------------------------------------|------|
| 33 | PT. Barito Pasific Tbk | BRPT |
| 34 | PT. Budi Starch and Sweetener Tbk | BUDI |
| 35 | PT. Duta Pertiwi Nusantara Tbk | DPNS |
| 36 | PT. Ekadharna International Tbk | EKAD |
| 37 | PT. Eterindo Wahanatama Tbk | ETWA |
| 38 | PT. Intan Wijaya International Tbk | INCI |
| 39 | PT. Madusari Murni Indah Tbk | MOLI |
| 40 | PT. Saraswanti Anugerah Makmur Tbk | SAMF |
| 41 | PT. Indo Acitama Tbk | SRSN |
| 42 | PT. Tridomain Performance Materials Tbk | TDPM |
| 43 | PT. Chandra Asri Petrochemical | TPIA |
| 44 | PT. Unggul Indah Cahaya Tbk | UNIC |
| 45 | PT. Argha Karya Prima Industry Tbk | AKPI |
| 46 | PT. Asiaplast Industries Tbk | ALPI |
| 47 | PT. Berlina Tbk | BRNA |
| 48 | PT. Megalestari Epack Sentosaraya Tbk | EPAC |
| 49 | PT. Sinergi Inti Plastindo Tbk | ESIP |
| 50 | PT. Lotte Chemical Titan Tbk | FPNI |
| 51 | PT. Champion Pacific Indonesia Tbk | IGAR |
| 52 | PT. Impack Pratama Industri Tbk | IMPC |
| 53 | PT. Indopoly Swakarsa Industry Tbk | IPOL |
| 54 | PT. Panca Budi Idaman Tbk | PBID |
| 55 | PT. Satyamitra Kemas Lestari | SMKL |
| 56 | PT. Tunas Alfin Tbk | TALF |
| 57 | PT. Trias Sentosa Tbk | TRST |
| 58 | PT. Yanaprima Hastapersada Tbk | YPAS |
| 59 | PT. Charoen Pokphand Indonesia Tbk | CPIN |
| 60 | PT. Central Proteina Prima Tbk | CPRO |
| 61 | PT. Japfa Comfeed Indonesia Tbk | JPFA |
| 62 | PT. Malindo Feedmill Tbk | MAIN |
| 63 | PT. Sierad Produce Tbk | SIPD |
| 64 | PT. Indonesia Fibreboard Industry | IFII |
| 65 | PT. Singaraja Putra Tbk | SINI |
| 66 | PT. SLJ Global Tbk | SULI |
| 67 | PT. Tirta Mahakam Resources Tbk | TIRT |
| 68 | PT. Alkindo Naratama Tbk | ALDO |

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|-----|-----------------------------------------------|------|
| 69 | PT. Fajar Surya Wisesa Tbk | FASW |
| 70 | PT. Indah Kiat Pulp & Paper Tbk | INKP |
| 71 | PT. Toba Pulp Lestari Tbk | INRU |
| 72 | PT. Kertas Basuki Rachmat Indonesia Tbk | KBRI |
| 73 | PT. Kedawung Setia Industrial Tbk | KSDI |
| 74 | PT. Suparma Tbk | SPMA |
| 75 | PT. Sriwahana Adityakarta Tbk | SWAT |
| 76 | PT. Pabrik Kertas Tjiwi Kimia Tbk | TKIM |
| 77 | PT. Indo Komoditi Korpora Tbk | INCF |
| 78 | PT. Inocycle Technology Group Tbk | INOV |
| 79 | PT. Kirana Megatara Tbk | KMTR |
| 80 | PT. Ateliers Mecaniques D'Indonesie Tbk | AMIN |
| 81 | PT. Arkha Jayanti Persada | ARKA |
| 82 | PT. Garuda Maintenance Facility Aero Asia Tbk | GMFI |
| 83 | PT. Steadfast Marine Tbk | KPAL |
| 84 | PT. Grand Kartech Tbk | KRAH |
| 85 | PT. Astra International Tbk | ASII |
| 86 | PT. Astra Otoparts Tbk | AUTO |
| 87 | PT. Garuda Metalindo Tbk | BOLT |
| 88 | PT. Indo Kordsa Tbk | BRAM |
| 89 | PT. Goodyear Indonesia Tbk | GDYR |
| 90 | PT. Gajah Tunggal Tbk | GJTL |
| 91 | PT. Indomobil Sukses Internasional Tbk | IMAS |
| 92 | PT. Indospring Tbk | INDS |
| 93 | PT. Multi Prima Sejahtera Tbk | LPIN |
| 94 | PT. Multistrada Arah Sarana Tbk | MASA |
| 95 | PT. Nipress Tbk | NIPS |
| 96 | PT. Prima Alloy Steel Universal Tbk | PRAS |
| 97 | PT. Selamat Sempurna Tbk | SMSM |
| 98 | PT. Polychem Indonesia Tbk | ADMG |
| 99 | PT. Argo Pantes Tbk | ARGO |
| 100 | PT. Trisula Textile Industries Tbk | BELL |
| 101 | PT. Century Textile Industry Tbk | CNTX |
| 102 | PT. Eratex Djaja Tbk | ERTX |
| 103 | PT. Ever Shine Tex Tbk | ESTI |
| 104 | PT. Pania Indo Resources Tbk | HDTX |

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| 105 | PT. ndorama Synthetics Tbk | INDR |
| 106 | PT. Asia Pacific Investama Tbk | MYTX |
| 107 | PT. Pan Brothers Tbk | PBRX |
| 108 | PT. Asia Pacific Fibers Tbk | POLY |
| 109 | PT. Golden Flower Tbk | POLU |
| 110 | PT. Ricky Putra Globalindo Tbk | RICY |
| 111 | PT. Sejahtera Bintang Abadi Textile | SBAT |
| 112 | PT. Sri Rejeki Isman Tbk | SRIL |
| 113 | PT. Sunson Textile Manufacture Tbk | SSTM |
| 114 | PT. Star Petrochem Tbk | STAR |
| 115 | PT. Tifico Fiber Indonesia Tbk | TFCO |
| 116 | PT. Trisula International Tbk | TRIS |
| 117 | PT. Uni Charm Indonesia Tbk | UCID |
| 118 | PT. Nusantara Inti Corpora Tbk | UNIT |
| 119 | PT. Mega Perintis Tbk | ZONE |
| 120 | PT. Sepatu Bata Tbk | BATA |
| 121 | PT. Primarindo Asia Infrastructure Tbk | BIMA |
| 122 | PT. Communication Cable Systems Indonesia Tbk | CCSI |
| 123 | PT. Sumi Indo Kabel Tbk | IKBI |
| 124 | PT. Jembo Cable Company Tbk | JECC |
| 125 | PT. KMI Wire & Cable Tbk | KBLI |
| 126 | PT. Kabelindo Murni Tbk | KLBM |
| 127 | PT. Supreme Cable Manufacturing Corporation Tbk | SCCO |
| 128 | PT. Voksel Electric Tbk | VOKS |
| 129 | PT. Sat Nusapersada Tbk | PSTN |
| 130 | PT. Sky Energy Indonesia Tbk | JSKY |
| 131 | PT. Selaras Citra Nusantara Perkasa Tbk | SCNP |
| 132 | PT. Gaya Abadi Sempurna Tbk | SLIS |
| 133 | PT. Akasha Wira International Tbk | ADES |
| 134 | PT. Tiga Pilar Sejahtera Food Tbk | AISA |
| 135 | PT. Tri Banyan Tirta Tbk | ALTO |
| 136 | PT. Bumi Teknokultura Unggul Tbk | BTEK |
| 137 | PT. Campina Ice Cream Industry Tbk | CAMP |
| 138 | PT. Cahaya Kalbar Tbk | CEKA |
| 139 | PT. Sariguna Primatirta Tbk | CLEO |
| 140 | PT. Wahana Interfood Nusantara Tbk | COCO |

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|-----|------------------------------------------------------|------|
| 141 | PT. Delta Djakarta Tbk | DLTA |
| 142 | PT. Diamond Food Indonesia Tbk | DMND |
| 143 | PT. Morenzo Abadi Perkasa Tbk | ENZO |
| 144 | PT. Sentra Food Indonesia Tbk IPO | FOOD |
| 145 | PT. Garudafood Putra Putri Jaya Tbk | GOOD |
| 146 | PT. Buyung Poetra Sembada Tbk | HOKI |
| 147 | PT. Indofood CBP Sukses Makmur Tbk | ICBP |
| 148 | PT. Inti Agri Resources Tbk | IIKP |
| 149 | PT. Era Mandiri Cemerlang Tbk | IKAN |
| 150 | PT. Indofood Sukses Makmur Tbk | INDF |
| 151 | PT. Mulia Boga Raya Tbk IPO | KEJU |
| 152 | PT. Magna Investama Mandiri Tbk | MGNA |
| 153 | PT. Multi Bintang Indonesia Tbk | MLBI |
| 154 | PT. Mayora Indah Tbk | MYOR |
| 155 | PT. Pratama Abadi Nusa Industri Tbk | PANI |
| 156 | PT. Prima Cakrawala Abadi Tbk | PCAR |
| 157 | PT. Panca Mitra Multiperdana Tbk | PMMP |
| 158 | PT. Prasadha Aneka Niaga Tbk | PSDN |
| 159 | PT. Palma Serasih Tbk | PSGO |
| 160 | PT. Nippon Indosari Corpindo Tbk | ROTI |
| 161 | PT. Sekar Bumi Tbk | SKBM |
| 162 | PT. Sekar Laut Tbk | SKLT |
| 163 | PT. Siantar Top Tbk | STTP |
| 164 | PT. Ultra Jaya Milk Industry and Trading Company Tbk | ULTJ |
| 165 | PT. Gudang Garam Tbk | GGRM |
| 166 | PT. Hanjaya Mandala Sampoerna Tbk | HMSP |
| 167 | PT. Indonesian Tobacco Tbk | ITIC |
| 168 | PT. Bentoel Internasional Investama Tbk | RMBA |
| 169 | PT. Wismilak Inti Makmur Tbk | WIIM |
| 170 | PT. Darya Varia Laboratoria Tbk | DVLA |
| 171 | PT. Indofarma Tbk | INAF |
| 172 | PT. Kimia Farma Tbk | KAEF |
| 173 | PT. Kalbe Farma Tbk | KBLF |
| 174 | PT. Merck Indonesia Tbk | MERK |
| 175 | PT. Phapros Tbk | PEHA |
| 176 | PT. Pyridam Farma Tbk | PYFA |

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| 177 | PT. Merck Sharp Dohme Pharma Tbk | SCPI |
| 178 | PT. Industri Jamu dan Farmasi Sido Tbk | SIDO |
| 179 | PT. Soho Global Health Tbk | SOHO |
| 180 | PT. Tempo Scan Pacific Tbk | TSPC |
| 181 | PT. Kino Indonesia Tbk | KINO |
| 182 | PT. Cottonindo Ariesta Tbk | KPAS |
| 183 | PT. Martina Berto Tbk | MBTO |
| 184 | PT. Mustika Ratu Tbk | MRAT |
| 185 | PT. Mandom Indonesia Tbk | TCID |
| 186 | PT. Unilever Indonesia Tbk | UNVR |
| 187 | PT. Victoria Care Indonesia Tbk | VICI |
| 188 | PT. Cahaya Bintang Medan Tbk | CBMF |
| 189 | PT. Chitose International Tbk | CINT |
| 190 | PT. Kedaung Indah Can Tbk | KICI |
| 191 | PT. Langgeng Makmur Industri Tbk | LMPI |
| 192 | PT. Boston Furniture Industries | SOFA |
| 193 | PT. Integra Indocabinet Tbk | WOOD |
| 194 | PT. Hartadinata Abadi Tbk | HRTA |
| 195 | PT. Sunindo Adipersada Tbk | TOYS |

Lampiran 2

Data Sampel Perusahaan Manufaktur tahun 2018-2020

| KODE | TAHUN | CR | ROA | DER | TATO | Rata2 Return Saham |
|------|-------|------------|------------|------------|------------|--------------------------|
| INTP | 2018 | 3,13726367 | 0,04123772 | 0,19666927 | 0,54663797 | - 0,00462733 |
| INTP | 2019 | 3,28330653 | 0,06623797 | 0,20049548 | 0,5752668 | 0,00508891 |
| INTP | 2020 | 2,91732314 | 0,0660581 | 0,23306125 | 0,51872343 | - 0,01693292 |
| SMBR | 2018 | 2,13436884 | 0,01373666 | 0,59430165 | 0,360379 | - 0,05439027 |
| SMBR | 2019 | 2,28798945 | 0,00539802 | 0,59988549 | 0,35889783 | -0,0675845 |
| SMBR | 2020 | 1,33028417 | 0,00191413 | 0,68349856 | 0,30013151 | 0,12780645 |
| SMCB | 2018 | 0,2667076 | -0,0443551 | 1,90931558 | 0,55593427 | 0,09462054 |
| SMCB | 2019 | 1,0821095 | 0,02550413 | 1,80231781 | 0,56511277 | -0,0352609 |
| SMCB | 2020 | 1,01809833 | 0,03139088 | 1,74089801 | 0,48742208 | 0,04204819 |
| SMGR | 2018 | 1,95148148 | 0,06031963 | 0,5570549 | 0,59988451 | 0,02208422 |
| SMGR | 2019 | 1,36096307 | 0,02971207 | 1,29574063 | 0,50582121 | 0,00743993 |
| SMGR | 2020 | 1,35271889 | 0,0342837 | 1,13794892 | 0,45088273 | 0,01308601 |
| WTON | 2018 | 1,11863904 | 0,05479085 | 1,83146656 | 0,78031989 | - 0,01737832 |
| WTON | 2019 | 1,15719918 | 0,04940191 | 1,94657386 | 0,68518634 | 0,02297555 |
| WTON | 2020 | 1,11506934 | 0,01447254 | 1,50961041 | 0,56450224 | 0,00502408 |
| WSBP | 2018 | 1,39699267 | 0,07249012 | 0,93120829 | 0,52555152 | - 0,00166575 |
| WSBP | 2019 | 1,62131948 | 0,04991905 | 0,98525063 | 0,46238898 | 0,01554733 |
| WSBP | 2020 | 0,67479264 | -0,4508583 | 8,1215499 | 0,20946271 | 0,01574129 |
| AMFG | 2018 | 1,27029324 | 0,0007822 | 1,34456911 | 0,52691283 | -0,0392332 |
| AMFG | 2019 | 1,02693229 | -0,0151319 | 1,56253132 | 0,4909303 | -0,0004094 |
| AMFG | 2020 | 0,80388078 | -0,0541328 | 1,71744025 | 0,47324181 | - 0,01403643 |
| ARNA | 2018 | 1,7362669 | 0,09571494 | 0,50730564 | 1,19273455 | 0,01879028 |
| ARNA | 2019 | 1,73638386 | 0,12098869 | 0,52886213 | 1,19601845 | 0,00527366 |
| ARNA | 2020 | 1,96352329 | 0,16557623 | 0,50991028 | 1,12251858 | 0,04367203 |
| CAKK | 2020 | 1,79530494 | 0,00040688 | 0,57364789 | 0,61147807 | - 0,02261108 |
| IKAI | 2018 | 0,468946 | 0,053316 | 0,68361998 | 0,00843421 | 0,28391218 |
| IKAI | 2019 | 0,78732945 | -0,052829 | 0,48113475 | 0,06226362 | - 0,05698358 |

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|------|------|------------|------------|------------|------------|------------|---|
| IKAI | 2020 | 0,47982505 | -0,0584002 | 0,52774842 | 0,07204073 | 0,02674814 | - |
| KIAS | 2019 | 1,52121688 | -0,4014246 | 0,36012002 | 0,5967996 | -0,0338152 | - |
| KIAS | 2020 | 1,67193213 | -0,0506666 | 0,1984468 | 0,42801916 | 0,01909722 | - |
| MARK | 2018 | 2,2189329 | 0,25749923 | 0,33794556 | 1,02324028 | 0,020278 | - |
| MARK | 2019 | 2,93110532 | 0,19943736 | 0,47565221 | 0,81935788 | 0,01203672 | - |
| MARK | 2020 | 1,46271733 | 0,20034641 | 0,16183159 | 0,78563094 | 0,09342126 | - |
| MLIA | 2018 | 0,93497397 | 0,03592175 | 1,34844352 | 1,05950503 | 0,06514348 | - |
| MLIA | 2019 | 1,25315396 | 0,02201651 | 1,27326408 | 0,67506192 | 0,03202821 | - |
| MLIA | 2020 | 1,05130758 | 0,00958873 | 0,53382747 | 0,65029985 | -0,0080922 | - |
| TOTO | 2018 | 2,95351351 | 0,22251401 | 0,5015051 | 1,43013977 | 0,01153134 | - |
| TOTO | 2019 | 3,65867462 | 0,04817512 | 0,5166679 | 0,7045125 | 0,01260303 | - |
| TOTO | 2020 | 4,325407 | -0,0098763 | 0,615445 | 0,52208099 | 0,01436448 | - |
| ALKA | 2018 | 1,16177226 | 0,0353538 | 5,44255674 | 5,53616912 | 0,0139406 | - |
| ALKA | 2019 | 1,17681322 | 0,01216009 | 4,77164783 | 3,66781619 | 0,0378255 | - |
| ALKA | 2020 | 1,30309147 | 0,01596732 | 2,97924102 | 4,88289945 | 0,02132976 | - |
| BAJA | 2018 | 0,85309175 | -0,1072989 | 10,7768677 | 1,42014618 | 0,02529153 | - |
| BAJA | 2019 | 0,85048469 | 0,00132994 | 10,2805288 | 1,28170994 | 0,04232737 | - |
| BAJA | 2020 | 0,90781401 | 0,07248379 | 4,9483018 | 1,5845797 | 0,07231614 | - |
| BTON | 2018 | 5,78817889 | 0,12795516 | 0,18676907 | 0,54052076 | 0,07712895 | - |
| BTON | 2019 | 4,52911661 | 0,00593167 | 0,2514574 | 0,53055652 | 0,00390202 | - |
| BTON | 2020 | 4,71227227 | 0,01909744 | 0,24481724 | 0,48339393 | 0,0435772 | - |
| GDST | 2018 | 0,7778288 | -0,0649466 | 0,50881402 | 1,15121829 | 0,05888951 | - |
| GDST | 2019 | 0,78741144 | 0,0152438 | 0,91693498 | 1,0535596 | 0,02868979 | - |
| GDST | 2020 | 0,60946849 | -0,0490168 | 0,87526852 | 0,83857714 | 0,05922301 | - |
| INAI | 2018 | 1,02331278 | 0,02888814 | 3,60927168 | 0,80696134 | 0,01466798 | - |
| INAI | 2019 | 1,07836838 | 0,0276678 | 2,79898036 | 1,00267324 | 0,0070846 | - |
| INAI | 2020 | 1,11231159 | 0,00285936 | 3,34334756 | 0,73705809 | 0,02017303 | - |

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|------|------|------------|------------|------------|------------|------------|---|
| ISSP | 2018 | 1,41146933 | 0,00750546 | 1,22749343 | 0,68794916 | 0,02123759 | - |
| ISSP | 2019 | 1,39497723 | 0,02890401 | 1,07331381 | 0,76050583 | 0,08708937 | - |
| ISSP | 2020 | 1,43993844 | 0,02893639 | 0,82188443 | 0,62132237 | 0,00288509 | - |
| JKSW | 2018 | 2,74546275 | -2,5488061 | -1,3223132 | 0,00820983 | 0,03003682 | - |
| JKSW | 2019 | 2,42205138 | -0,0077026 | -1,3027429 | 0,00033184 | 0,00171487 | - |
| LION | 2018 | 3,51386304 | 0,02108565 | 0,46514259 | 0,60921131 | 0,00690227 | - |
| LION | 2019 | 5,19792254 | 0,00134657 | 0,46792924 | 0,54139438 | 0,03012747 | - |
| LION | 2020 | 6,17066105 | -0,0147744 | 0,46190309 | 0,46085082 | 0,00603351 | - |
| LMSH | 2018 | 5,29310812 | 0,01803897 | 0,20600359 | 1,49992957 | 0,00521253 | - |
| LMSH | 2019 | 3,72135528 | -0,124043 | 0,29440789 | 1,20869848 | 0,00881108 | - |
| LMSH | 2020 | 3,43565111 | -0,0562318 | 0,32426651 | 0,87056484 | 0,08462395 | - |
| PICO | 2018 | 1,23717794 | 0,01844274 | 2,28124108 | 0,91091088 | 0,00915966 | - |
| PICO | 2019 | 0,69716337 | 0,00663502 | 2,74113946 | 0,68247892 | 0,38819581 | - |
| PICO | 2020 | 0,60227609 | -0,0589294 | 3,62063588 | 0,28224829 | 0,15409569 | - |
| AGII | 2018 | 1,22198653 | 0,01720491 | 1,11187874 | 0,31187341 | 0,01514553 | - |
| AGII | 2019 | 0,87481579 | 0,0147317 | 1,12785083 | 0,31386174 | 0,00524699 | - |
| AGII | 2020 | 1,00917918 | 0,01402269 | 1,10560648 | 0,30726559 | 0,03689664 | - |
| BUDI | 2018 | 1,00315637 | 0,01487395 | 1,76642826 | 0,78019705 | 0,00409361 | - |
| BUDI | 2019 | 1,00646035 | 0,02134199 | 1,33387146 | 1,00133377 | 0,00646688 | - |
| BUDI | 2020 | 1,1438137 | 0,02264355 | 1,2410419 | 0,9199661 | 0,00119678 | - |
| DPNS | 2018 | 7,73610441 | 0,02911413 | 0,16015497 | 0,44503027 | 0,00648712 | - |
| DPNS | 2019 | 21,704516 | 0,01237715 | 0,12775449 | 0,37378791 | 0,01754623 | - |
| DPNS | 2020 | 208,444628 | 0,00756582 | 0,11406024 | 0,304575 | 0,0171914 | - |
| EKAD | 2018 | 5,09083182 | 0,0867784 | 0,17759876 | 0,86676089 | 0,0178379 | - |
| EKAD | 2019 | 6,91696568 | 0,07994198 | 0,13570075 | 0,78317751 | 0,02013284 | - |
| EKAD | 2020 | 8,10503348 | 0,08866068 | 0,13610075 | 0,62065934 | 0,01711378 | - |
| ETWA | 2018 | 0,02422217 | -0,1270128 | -5,2538964 | 0,02192318 | 0,01252334 | - |

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| ETWA | 2019 | 0,05785398 | -0,079892 | -4,2483246 | 0,19944212 | 0,01273332 | - |
| ETWA | 2020 | 0,0983707 | 0,06882142 | -4,9365804 | 0,00044274 | 0,00427142 | - |
| INCI | 2018 | 3,03614576 | 0,04260926 | 0,2231903 | 0,94020611 | 0,04548043 | - |
| INCI | 2019 | 3,6228487 | 0,03406562 | 0,19205843 | 0,94077736 | 0,01854852 | - |
| INCI | 2020 | 3,71745964 | 0,06759652 | 0,20600698 | 0,88569977 | 0,09390954 | - |
| MOLI | 2020 | 1,75101436 | 0,03478195 | 0,63999968 | 0,64601429 | 0,00421475 | - |
| SRSN | 2018 | 2,45279985 | 0,05640125 | 0,43740987 | 0,87508272 | 0,02231522 | - |
| SRSN | 2019 | 2,46894926 | 0,05496221 | 0,51427518 | 0,87836657 | 0,00777919 | - |
| SRSN | 2020 | 2,17133769 | 0,04868765 | 0,54255202 | 0,98252182 | 0,01005135 | - |
| AKPI | 2018 | 1,01509684 | 0,02091781 | 1,48851232 | 0,77755728 | 0,0052348 | - |
| AKPI | 2019 | 1,08419536 | 0,01957496 | 1,23042117 | 0,81069683 | -0,0499235 | - |
| AKPI | 2020 | 1,03422084 | 0,02496175 | 1,01255374 | 0,84337644 | 0,06305848 | - |
| APLI | 2018 | 1,00296222 | -0,0466966 | 1,46432306 | 0,87056915 | 0,01875696 | - |
| APLI | 2019 | 1,40601974 | 0,02287024 | 0,97077381 | 1,04466317 | 0,07348594 | - |
| APLI | 2020 | 1,58607947 | -0,0158056 | 0,97310203 | 0,80094832 | 0,02146154 | - |
| BRNA | 2018 | 0,98390287 | -0,0096137 | 1,19121205 | 0,53603001 | 0,00264224 | - |
| BRNA | 2019 | 0,7917184 | -0,0720618 | 1,37278098 | 0,53975894 | 0,01238128 | - |
| BRNA | 2020 | 0,66609191 | -0,0951577 | 1,5637906 | 0,57158211 | 0,01375625 | - |
| IGAR | 2018 | 5,76251103 | 0,07834551 | 0,18074341 | 1,36324008 | 0,00178106 | - |
| IGAR | 2019 | 7,71902216 | 0,09850594 | 0,15024324 | 1,257364 | 0,00934383 | - |
| IGAR | 2020 | 10,4797859 | 0,09126603 | 0,12177087 | 1,11044139 | 0,01086651 | - |
| IMPC | 2018 | 3,56422595 | 0,04452113 | 0,727269 | 0,58868429 | 0,01177157 | - |
| IMPC | 2019 | 2,45199269 | 0,0372412 | 0,7760097 | 0,59803289 | 0,01026742 | - |
| IMPC | 2020 | 2,07437273 | 0,04293698 | 0,8398838 | 0,66646206 | 0,02035353 | - |
| PBID | 2019 | 2,60636694 | 0,09561107 | 0,40204051 | 1,9807711 | 0,01292722 | - |
| PBID | 2020 | 3,80493519 | 0,15431945 | 0,25533463 | 1,59854241 | 0,03731127 | - |
| TALF | 2018 | 2,68259334 | 0,04466467 | 0,25284447 | 0,94081178 | 0,01722633 | - |
| TALF | 2019 | 2,70124554 | 0,02065804 | 0,3181539 | 0,69570826 | 0,01064326 | - |

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|------|------|------------|------------|------------|------------|------------|---|
| TALF | 2020 | 1,861136 | 0,0125392 | 0,4452987 | 0,69319776 | 0,00019864 | - |
| TRST | 2018 | 1,13703608 | 0,01474804 | 0,91513858 | 0,61399743 | 0,00603387 | - |
| TRST | 2019 | 1,07238187 | 0,00894729 | 1,00004646 | 0,59003938 | 0,00253407 | - |
| TRST | 2020 | 1,14910281 | 0,01735082 | 0,86310347 | 0,70842953 | 0,00893372 | - |
| YPAS | 2018 | 1,02988989 | -0,0273189 | 1,80112838 | 1,24739927 | 0,01460004 | - |
| YPAS | 2019 | 1,55649963 | 0,01253875 | 1,29285978 | 1,39492431 | 0,00329382 | - |
| YPAS | 2020 | 1,74936246 | 0,03022261 | 1,10045455 | 1,09943172 | 0,07159764 | - |
| CPIN | 2018 | 2,97873488 | 0,16463974 | 0,42565468 | 1,95179503 | 0,07880249 | - |
| CPIN | 2019 | 2,53799105 | 0,12512195 | 0,39301434 | 2,01428013 | 0,00390335 | - |
| CPIN | 2020 | 2,52626449 | 0,12342492 | 0,33446313 | 1,36456192 | 0,00597247 | - |
| JPFA | 2018 | 1,73415275 | 0,09780355 | 1,30615827 | 1,57254176 | 0,04773202 | - |
| JPFA | 2019 | 1,66277678 | 0,06731159 | 1,24017077 | 1,4585658 | 0,01730607 | - |
| JPFA | 2020 | 1,9550209 | 0,04708367 | 1,27408239 | 1,42437153 | 0,00997719 | - |
| MAIN | 2018 | 1,69666618 | 0,06555744 | 1,23597036 | 1,54661746 | 0,06755932 | - |
| MAIN | 2019 | 1,18118574 | 0,03278963 | 1,25071388 | 1,60369937 | 0,01924747 | - |
| MAIN | 2020 | 1,1985924 | -0,0083336 | 1,27460914 | 1,49770231 | 0,00211538 | - |
| SIPD | 2018 | 1,10202225 | 0,01185349 | 1,83036148 | 1,42624844 | 0,01136799 | - |
| SIPD | 2019 | 1,18419166 | 0,03228761 | 1,60310558 | 1,66181101 | -0,0108362 | - |
| SIPD | 2020 | 1,08138572 | 0,01090152 | 1,69674519 | 1,67433326 | 0,06552752 | - |
| TIRT | 2018 | 1,08181655 | -0,0395045 | 9,55451803 | 1,12936028 | 0,02784247 | - |
| TIRT | 2019 | 1,01659833 | -0,0577692 | 23,9173035 | 0,72108042 | 0,00611096 | - |
| TIRT | 2020 | 0,33859966 | -1,0498394 | -2,0112798 | 0,42784115 | 0,00247957 | - |
| ALDO | 2018 | 1,61304049 | 0,08079055 | 0,99311991 | 2,23971293 | 0,01067259 | - |
| ALDO | 2019 | 1,81125216 | 0,08476977 | 0,73435229 | 1,18518938 | 0,04688376 | - |
| ALDO | 2020 | 1,76554644 | 0,06851335 | 0,61585114 | 1,15979089 | 0,03270594 | - |
| FASW | 2018 | 1,17262026 | 0,12816713 | 1,55696275 | 0,90635687 | 0,0327697 | - |
| FASW | 2019 | 0,70409033 | 0,09010733 | 1,29126666 | 0,76902058 | 0,00015399 | - |
| FASW | 2020 | 0,80941638 | 0,03068687 | 1,51212238 | 0,68703048 | -0,001633 | - |
| KDSI | 2018 | 1,16932359 | 0,05516817 | 1,50628435 | 1,67308041 | 0,06251275 | - |

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|------|------|------------|------------|------------|------------|------------|
| KDSI | 2019 | 1,2397901 | 0,05112343 | 1,06122864 | 1,78274667 | 0,01861234 |
| | | | | | | - |
| KDSI | 2020 | 1,64595959 | 0,04830853 | 0,87756885 | 1,54377359 | 0,02227418 |
| SPMA | 2018 | 3,76142582 | 0,03602202 | 0,80763454 | 1,04661869 | 0,02172915 |
| SPMA | 2019 | 1,61998259 | 0,055227 | 0,72200675 | 1,05987473 | 0,02552487 |
| | | | | | | - |
| SPMA | 2020 | 1,73253792 | 0,07017275 | 0,51239194 | 0,92894413 | 0,00135966 |
| SWAT | 2020 | 1,10624541 | 0,00334772 | 0,79769319 | 0,30462461 | 0,00986195 |
| INCF | 2018 | 1,10524674 | 0,00836051 | 2,5717835 | 1,37483746 | 0,07974527 |
| | | | | | | - |
| INCF | 2019 | 1,13226174 | -0,0090304 | 2,15897451 | 1,14536582 | 0,08389946 |
| INCF | 2020 | 1,98037678 | -0,0140001 | 2,43451298 | 0,59380796 | 0,03903103 |
| KMTR | 2019 | 10,5039264 | 0,00359171 | 1,24055893 | 2,36732483 | 0,01738096 |
| KMTR | 2020 | 1,17316497 | 0,03851552 | 1,47594807 | 1,71566228 | 0,01270233 |
| AMIN | 2018 | 1,78303451 | 0,07993673 | 0,98149397 | 0,60882247 | 0,01217665 |
| | | | | | | - |
| AMIN | 2019 | 1,74224869 | 0,02432064 | 0,95306809 | 0,62962856 | 0,02196797 |
| AMIN | 2020 | 1,70410864 | -0,1629911 | 1,00360843 | 0,58587986 | 0,00297906 |
| ASII | 2018 | 1,12632763 | 0,07940565 | 0,97697333 | 0,69392912 | 0,00077826 |
| | | | | | | - |
| ASII | 2019 | 1,29107061 | 0,07563687 | 0,88451674 | 0,67384745 | 0,01236186 |
| ASII | 2020 | 1,54320239 | 0,05491081 | 0,73034576 | 0,51757672 | -0,0837989 |
| | | | | | | - |
| AUTO | 2018 | 1,47876275 | 0,04284557 | 0,41070338 | 0,96643934 | 0,02617119 |
| AUTO | 2019 | 1,61225665 | 0,0510106 | 0,37467596 | 0,96435163 | -0,013126 |
| AUTO | 2020 | 1,85673014 | -0,0024943 | 0,34685259 | 0,78189377 | 0,0008336 |
| | | | | | | - |
| BOLT | 2018 | 1,7868587 | 0,05771063 | 0,77820314 | 0,90461434 | 0,00049846 |
| BOLT | 2019 | 2,00552611 | 0,04067628 | 0,6634245 | 0,95331913 | -0,011484 |
| BOLT | 2020 | 1,60527976 | -0,0512818 | 0,59860339 | 0,704932 | 0,00636228 |
| | | | | | | - |
| GJTL | 2018 | 1,49609598 | -0,0037824 | 2,35467125 | 0,778731 | 0,00016965 |
| | | | | | | - |
| GJTL | 2019 | 1,49381067 | 0,01427163 | 2,02392412 | 0,8453202 | 0,00494393 |
| GJTL | 2020 | 1,60536171 | 0,017935 | 1,59391374 | 0,75553081 | 0,0271419 |
| IMAS | 2018 | 0,74932023 | 0,00241173 | 3,02385306 | 0,43652391 | 0,11549496 |
| | | | | | | - |
| IMAS | 2019 | 0,77487607 | 0,00272428 | 3,75106386 | 0,41646475 | 0,03185352 |
| IMAS | 2020 | 0,75580509 | -0,0139585 | 2,80681195 | 0,31462167 | 0,06292601 |

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|------|------|------------|------------|------------|------------|------------|
| INDS | 2018 | 5,21133746 | 0,04458978 | 0,13130141 | 0,9668557 | 0,05478719 |
| INDS | 2019 | 5,82819777 | 0,03579761 | 0,1019076 | 0,73788983 | 0,00447187 |
| INDS | 2020 | 6,16679935 | 0,02078755 | 0,10239718 | 0,57538603 | 0,00093741 |
| LPIN | 2018 | 7,92480705 | 0,10860814 | 0,10244544 | 0,31569563 | 0,01416874 |
| LPIN | 2019 | 13,0415734 | 0,09208073 | 0,07127434 | 0,27193964 | 0,01623504 |
| LPIN | 2020 | 9,05238211 | 0,01993082 | 0,08978004 | 0,30511726 | 0,00588303 |
| PRAS | 2018 | 0,77247377 | 0,00388688 | 1,37679647 | 0,35148555 | 0,01717116 |
| PRAS | 2019 | 0,60160619 | -0,0263251 | 1,56630507 | 0,20550706 | 0,01938421 |
| PRAS | 2020 | 2,37959931 | -0,0029651 | 2,2103845 | 0,18007249 | 0,00292655 |
| SMSM | 2018 | 3,9432438 | 0,02261707 | 0,30271728 | 1,40416564 | 0,01049421 |
| SMSM | 2019 | 4,63651581 | 0,2055616 | 0,27215214 | 1,26676378 | 0,00985134 |
| SMSM | 2020 | 5,7605976 | 0,15971318 | 0,2745 | 0,95798196 | 0,00062532 |
| BELL | 2019 | 1,44491294 | 0,03928628 | 1,1327504 | 1,20890931 | 0,10257511 |
| BELL | 2020 | 1,40479469 | -0,0298766 | 1,16053346 | 0,97124567 | 0,0410939 |
| HDTX | 2018 | 0,15797664 | -0,3918435 | 3,31131976 | 0,89985913 | 0,06690665 |
| MYTX | 2018 | 0,42838455 | -0,0454254 | 14,6909762 | 0,62105524 | 0,00670718 |
| MYTX | 2019 | 0,44189073 | -0,0653853 | 10,8233455 | 0,50097755 | 0,04950103 |
| MYTX | 2020 | 0,38049245 | -0,0295598 | 114,289577 | 0,35743186 | 0,00263781 |
| RICY | 2018 | 1,21833189 | 0,01200335 | 2,46048377 | 1,36909949 | 0,00901678 |
| RICY | 2019 | 1,25982387 | 0,01062999 | 2,54255253 | 1,32809686 | 0,00498874 |
| RICY | 2020 | 1,33402124 | -0,044665 | 3,65693168 | 0,7404349 | 0,01766046 |
| SSTM | 2018 | 2,22997058 | 0,0019781 | 1,6117228 | 0,72974644 | 0,01981478 |
| SSTM | 2019 | 1,58587132 | -0,0316003 | 1,56934611 | 0,68791287 | 0,01857103 |
| SSTM | 2020 | 1,49357234 | -0,0318512 | 1,58714047 | 0,45740662 | 0,02282027 |
| STAR | 2018 | 2,87362691 | 0,00028182 | 0,2535876 | 0,21403028 | 0,00883796 |
| STAR | 2019 | 6,45294103 | 0,00336507 | 0,18324699 | 0,13541019 | 0,06780413 |
| STAR | 2020 | 303,281901 | 0,01167337 | 0,00346541 | 0,00591078 | -0,0292978 |

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|------|------|------------|------------|------------|------------|------------|
| TRIS | 2018 | 1,59885956 | 0,03106577 | 0,83273511 | 2,20656021 | -0,026162 |
| TRIS | 2019 | 1,81806427 | 0,03616022 | 0,73663731 | 1,28894309 | 0,01963597 |
| TRIS | 2020 | 1,88885522 | -0,0037301 | 0,65805256 | 1,06766424 | 0,01750811 |
| UNIT | 2018 | 0,84646287 | 0,00120687 | 0,70646441 | 0,24659933 | 0,00660441 |
| UNIT | 2019 | 0,9659775 | 0,00162058 | 0,6930585 | 0,2587677 | -0,110624 |
| ZONE | 2020 | 1,58325866 | -0,0667466 | 1,16418952 | 0,57976509 | 0,01519024 |
| BATA | 2018 | 2,95291398 | 0,0774869 | 0,3769568 | 1,13210814 | 0,00518616 |
| BATA | 2019 | 3,30922941 | 0,027158 | 0,32130854 | 1,07892621 | 0,00925043 |
| BATA | 2020 | 1,38218429 | -0,2292729 | 0,62220814 | 0,59276327 | 0,00250488 |
| BIMA | 2018 | 0,95436403 | 0,02393157 | -2,2145146 | 0,65760358 | 0,00954875 |
| BIMA | 2019 | 1,48382241 | 0,0123657 | 2,82299312 | 0,51302116 | 0,00917907 |
| JECC | 2018 | 1,09883549 | 0,04248078 | 1,96875169 | 1,54090489 | 0,03226106 |
| JECC | 2019 | 1,25209077 | 0,05427805 | 1,49396482 | 1,54922193 | 0,00401827 |
| JECC | 2020 | 1,36137475 | 0,00787616 | 1,05965135 | 1,0403286 | 0,00598382 |
| KBLI | 2018 | 2,46398701 | 0,07262373 | 0,59766243 | 1,3066781 | 0,02156223 |
| KBLI | 2019 | 2,90915486 | 0,11105102 | 0,49277376 | 1,26545403 | 0,05423555 |
| KBLI | 2020 | 5,29150548 | -0,0244855 | 0,28064316 | 0,65416604 | 0,02227948 |
| KBLM | 2018 | 1,30363906 | 0,03132809 | 0,58052814 | 0,95772146 | 0,00182572 |
| KBLM | 2019 | 1,36373224 | 0,03008965 | 0,51390434 | 0,89464893 | 0,02155116 |
| KBLM | 2020 | 1,90690866 | 0,00639268 | 0,21999429 | 0,86078578 | 0,02107051 |
| SCCO | 2018 | 1,90750423 | 0,0609804 | 0,43097061 | 1,23888081 | 0,00216641 |
| SCCO | 2019 | 2,09495326 | 0,06898834 | 0,40102715 | 1,29550523 | 0,00479191 |
| SCCO | 2020 | 4,39967516 | 0,06361488 | 0,14346724 | 1,23428318 | 0,01159373 |
| VOKS | 2018 | 1,27246278 | 0,04243562 | 1,69380314 | 1,08008292 | 0,0122949 |
| VOKS | 2019 | 1,77527424 | 0,06877579 | 1,72881447 | 0,88168335 | 0,03789097 |
| VOKS | 2020 | 1,8405652 | 0,00095477 | 1,6216886 | 0,62907819 | 0,03585919 |

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|------|------|------------|------------|------------|------------|------------|
| JSKY | 2020 | 1,2596469 | 0,01407807 | 1,1338725 | 0,40416075 | 0,09465555 |
| ADES | 2018 | 1,3877369 | 0,06009248 | 0,82869765 | 0,91265723 | 0,00346253 |
| ADES | 2019 | 2,00421255 | 0,10200334 | 0,44800392 | 0,92987141 | 0,01313235 |
| ADES | 2020 | 2,97037465 | 0,14162523 | 0,36870814 | 0,7023053 | 0,03731878 |
| AISA | 2018 | 0,15237522 | -0,0679986 | -1,5263508 | 0,87164709 | 0,04931883 |
| AISA | 2020 | 0,81285968 | 0,59902454 | 1,42866284 | 0,63797894 | 0,08316028 |
| ALTO | 2018 | 0,7634011 | -0,029753 | 1,8668743 | 0,26154573 | 0,0034441 |
| ALTO | 2020 | 0,82788831 | -0,009501 | 1,9657404 | 0,29072242 | 0,01962045 |
| BTEK | 2018 | 2,15635137 | 0,01471409 | 1,28496835 | 0,17231466 | 0,01066878 |
| BTEK | 2019 | 1,75283957 | -0,0168522 | 1,32204385 | 0,14027727 | 0,07012097 |
| CAMP | 2019 | 12,6337025 | 0,07258317 | 0,13057273 | 0,97297825 | 0,01384878 |
| CAMP | 2020 | 13,2672559 | 0,04052525 | 0,13014473 | 0,88017081 | 0,00062922 |
| CEKA | 2018 | 5,11303543 | 0,07925846 | 0,19690672 | 3,10475968 | 0,01374944 |
| CEKA | 2019 | 4,79971917 | 0,15466396 | 0,23140287 | 2,24031508 | 0,02341381 |
| CEKA | 2020 | 4,6627219 | 0,11605006 | 0,24268676 | 2,31975361 | 0,013824 |
| CLEO | 2019 | 1,17468656 | 0,1050131 | 0,62487958 | 0,8713149 | 0,05556792 |
| CLEO | 2020 | 1,72278045 | 0,10128017 | 0,46515319 | 0,74193685 | 0,00345544 |
| DLTA | 2018 | 7,19827912 | 0,22194038 | 0,18638849 | 0,58614787 | 0,01653332 |
| DLTA | 2019 | 8,05047831 | 0,22287434 | 0,17503857 | 0,5800464 | 0,01898666 |
| DLTA | 2020 | 7,4984667 | 0,1007406 | 0,20166895 | 0,44577751 | 0,03028243 |
| GOOD | 2020 | 1,75124586 | 0,037301 | 1,27020665 | 1,17354592 | -0,0129349 |
| HOKI | 2019 | 2,98589556 | 0,12221758 | 0,32281655 | 1,94777719 | 0,025862 |
| HOKI | 2020 | 2,24400084 | 0,04194222 | 0,36881635 | 1,29359154 | 0,00897602 |
| ICBP | 2018 | 1,95173341 | 0,13555912 | 0,51349478 | 1,11773608 | 0,01439836 |
| ICBP | 2019 | 2,53569474 | 0,13846872 | 0,45135777 | 1,09267509 | 0,00593294 |
| ICBP | 2020 | 2,25761255 | 0,07161593 | 1,05867117 | 0,45025391 | 0,00928909 |
| INDF | 2018 | 1,06628987 | 0,05139801 | 0,93397405 | 0,76026936 | 0,00018827 |
| INDF | 2019 | 1,27207115 | 0,06135985 | 0,77479969 | 0,79619649 | 0,00710297 |
| INDF | 2020 | 1,37326314 | 0,05364872 | 1,06141709 | 0,50100046 | -0,007915 |
| MLBI | 2018 | 0,77835595 | 0,42388184 | 1,47487101 | 1,23716898 | 0,01378405 |
| MLBI | 2019 | 0,73192366 | 0,41632027 | 1,52786414 | 1,28114224 | 0,00135955 |

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|------|------|------------|------------|------------|------------|------------|
| MLBI | | | | | | - |
| | 2020 | 0,88854197 | 0,0982371 | 1,02833321 | 0,68273782 | 0,03454533 |
| MYOR | 2018 | 2,65459779 | 0,10007183 | 1,05930522 | 1,36773556 | 0,02479823 |
| MYOR | | | | | | - |
| | 2019 | 3,43965161 | 0,1077536 | 0,92303372 | 1,31457329 | 0,01970581 |
| MYOR | 2020 | 3,69425418 | 0,10608866 | 0,75465169 | 1,23761613 | 0,02547757 |
| PANI | 2020 | 1,57958345 | -0,0047955 | 1,81725318 | 1,60279478 | 0,02021312 |
| PCAR | | | | | | - |
| | 2019 | 2,45057648 | -0,0822348 | 0,4808549 | 0,50282469 | 0,11271097 |
| PCAR | 2020 | 2,96843914 | -0,1544056 | 0,62322512 | 0,45091115 | 0,04660086 |
| PSDN | 2018 | 1,0279095 | -0,0667941 | 1,87223403 | 1,91221434 | 0,00957737 |
| PSDN | | | | | | - |
| | 2019 | 0,7557192 | -0,0337431 | 3,33892466 | 1,60353093 | 0,00271879 |
| PSDN | | | | | | - |
| | 2020 | 0,768909 | -0,0683388 | 5,37008509 | 1,16995645 | 0,00115927 |
| ROTI | | | | | | - |
| | 2018 | 3,57124133 | 0,02894331 | 0,50632819 | 0,62964617 | 0,00199017 |
| ROTI | 2019 | 1,69332926 | 0,05051566 | 0,51396489 | 0,71272161 | 0,007571 |
| ROTI | 2020 | 3,83030819 | 0,03787151 | 0,37937436 | 0,72145425 | 0,00464014 |
| SKBM | 2018 | 1,3832669 | 0,00900697 | 0,7022928 | 1,10305323 | 0,01144436 |
| SKBM | | | | | | - |
| | 2019 | 1,3300968 | 0,00052581 | 0,75743149 | 1,15618772 | 0,03011806 |
| SKBM | | | | | | - |
| | 2020 | 1,36057651 | 0,00306206 | 0,83855953 | 1,78978958 | 0,00035005 |
| SKLT | 2018 | 1,22442686 | 0,0427598 | 1,20287266 | 1,39841912 | 0,02692995 |
| SKLT | 2019 | 1,29006576 | 0,05682984 | 1,07908274 | 1,61993232 | 0,00600427 |
| SKLT | 2020 | 1,53670166 | 0,05494544 | 0,90159565 | 1,62005515 | 0,00181904 |
| STTP | | | | | | - |
| | 2018 | 1,84846415 | 0,09694811 | 0,59815906 | 1,07440266 | 0,01030638 |
| STTP | 2019 | 2,8529578 | 0,16747526 | 0,34150544 | 1,21895966 | 0,02178294 |
| STTP | 2020 | 2,40504357 | 0,18226436 | 0,29016473 | 1,11519448 | 0,11931114 |
| ULTJ | 2018 | 4,39813055 | 0,12628209 | 0,16354392 | 0,98506283 | 0,00858477 |
| ULTJ | 2019 | 4,44407364 | 0,15674922 | 0,16856933 | 0,94446435 | 0,01974989 |
| ULTJ | | | | | | - |
| | 2020 | 2,40335465 | 0,12675934 | 0,83073975 | 0,68166357 | 0,00194709 |
| GGRM | 2018 | 2,05806263 | 0,1127841 | 0,53095922 | 1,38511599 | 0,00165864 |
| GGRM | | | | | | - |
| | 2019 | 2,06190648 | 0,13834814 | 0,54419995 | 1,40531023 | 0,03366175 |
| GGRM | | | | | | - |
| | 2020 | 2,91228409 | 0,09780779 | 0,33609213 | 1,46406507 | 0,01697637 |

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|------|------|------------|------------|------------|------------|------------|---|
| HMSP | 2018 | 4,30196581 | 0,2905089 | 0,31800686 | 2,29047957 | 0,01759816 | - |
| HMSP | 2019 | 3,27609023 | 0,269563 | 0,42665895 | 2,08348388 | 0,04433476 | - |
| HMSP | 2020 | 2,45413553 | 0,17275381 | 0,64258226 | 1,86063442 | 0,02026817 | - |
| RMBA | 2018 | 1,58982503 | -0,0408925 | 0,77858482 | 1,47336442 | 0,00904478 | - |
| RMBA | 2019 | 1,90651176 | 0,00297712 | 1,02345303 | 1,22554674 | 0,00664402 | - |
| RMBA | 2020 | 2,19775425 | -0,1780451 | 1,18323947 | 0,92734091 | 0,06389564 | - |
| WIIM | 2018 | 5,9185464 | 0,04073265 | 0,24903298 | 1,11931614 | 0,05507571 | - |
| WIIM | 2019 | 6,02392285 | 0,02102935 | 0,25779967 | 1,0723747 | 0,04260882 | - |
| WIIM | 2020 | 3,66330957 | 0,10685213 | 0,36141966 | 1,23514302 | 0,15205109 | - |
| DVLA | 2018 | 2,88899021 | 0,11923543 | 0,4020455 | 1,01000436 | 0,00077164 | - |
| DVLA | 2019 | 2,91325453 | 0,12119563 | 0,40111029 | 0,99074273 | 0,01368007 | - |
| DVLA | 2020 | 2,51912961 | 0,0815785 | 0,49795003 | 0,92096875 | 0,00728695 | - |
| INAF | 2018 | 1,04866227 | -0,0226966 | 1,90417745 | 1,10443323 | 0,05952974 | - |
| INAF | 2019 | 1,8807913 | 0,00575314 | 1,74081673 | 0,98210903 | 0,13416124 | - |
| INAF | 2020 | 1,35611615 | 1,7522E-05 | 2,98147628 | 1,00131498 | 0,23279622 | - |
| KAEF | 2018 | 1,4226586 | 0,04247089 | 1,73236511 | 0,8941718 | 0,00050506 | - |
| KAEF | 2019 | 0,99359412 | 0,00086583 | 1,47579365 | 0,51221045 | -0,0454241 | - |
| KAEF | 2020 | 0,8977687 | 0,00116301 | 1,47166159 | 0,56973623 | 0,18678791 | - |
| KLBF | 2018 | 4,65770269 | 0,13761896 | 0,18644569 | 1,16136155 | 0,00695561 | - |
| KLBF | 2019 | 4,35468264 | 0,1252226 | 0,2130512 | 1,11689028 | 0,00725414 | - |
| KLBF | 2020 | 4,11597696 | 0,12407309 | 0,23463553 | 1,02430187 | 0,00411912 | - |
| MERK | 2018 | 1,37194627 | 0,9209972 | 1,43712416 | 0,48448377 | 0,05221562 | - |
| MERK | 2019 | 2,50853925 | 0,08684961 | 0,51690792 | 0,82639748 | 0,03068437 | - |
| MERK | 2020 | 2,54706028 | 0,07732249 | 0,51775226 | 0,70528701 | 0,02417487 | - |
| PEHA | 2020 | 0,94258594 | 0,02539949 | 1,58599806 | 0,51177562 | 0,04542143 | - |
| PYFA | 2018 | 2,75747116 | 0,04515971 | 0,5728664 | 1,33887336 | 0,00410602 | - |
| PYFA | 2019 | 3,52768528 | 0,04896957 | 0,52964272 | 1,29524442 | 0,00790945 | - |
| PYFA | 2020 | 2,89042609 | 0,09670492 | 0,45005927 | 0,99484932 | 0,17839881 | - |

| | | | | | | |
|------|------|------------|------------|------------|------------|------------|
| SIDO | 2018 | 4,20127586 | 0,19889844 | 0,14986974 | 0,82792091 | 0,03966273 |
| SIDO | 2019 | 4,19750777 | 0,2288358 | 0,15407378 | 0,86907054 | 0,04025892 |
| SIDO | 2020 | 3,664149 | 0,24263206 | 0,1948562 | 0,86644944 | 0,02108705 |
| TSPC | 2018 | 2,51617139 | 0,06866326 | 0,44859104 | 1,28184889 | -0,021035 |
| TSPC | 2019 | 2,78082273 | 0,0710822 | 0,4458155 | 1,31304725 | 0,00280542 |
| TSPC | 2020 | 2,95867862 | 0,09164208 | 0,42768089 | 1,20470232 | 0,00705561 |
| KINO | 2018 | 1,50113525 | 0,04178986 | 0,64258265 | 1,00543679 | 0,02907661 |
| KINO | 2019 | 1,34729189 | 0,10980178 | 0,73733052 | 0,9964018 | 0,0235644 |
| KINO | 2020 | 1,19374707 | 0,02162844 | 1,03914584 | 0,8001301 | 0,00055663 |
| KPAS | 2020 | 1,33414217 | -0,019336 | 0,73469111 | 0,25951116 | 0,00745252 |
| MBTO | 2018 | 1,6334389 | -0,1761235 | 1,15646391 | 0,7754701 | 0,00321788 |
| MBTO | 2019 | 1,24784426 | -0,1132634 | 1,51333464 | 0,90949148 | -0,0216688 |
| MBTO | 2020 | 0,61655119 | -0,206754 | 0,66630006 | 0,30239246 | 0,00729978 |
| MRAT | 2018 | 3,11017176 | -0,0044081 | 0,39109771 | 0,58718485 | -0,0109519 |
| MRAT | 2019 | 2,88745059 | 0,00024746 | 0,44520601 | 0,57290879 | 0,01233357 |
| MRAT | 2020 | 2,20926115 | -0,0120878 | 0,63482921 | 0,56879387 | 0,01287293 |
| TCID | 2018 | 5,86099235 | 0,07077271 | 0,23963963 | 1,08327153 | 0,00270842 |
| TCID | 2019 | 5,48788895 | 0,0568947 | 0,26350218 | 1,09915325 | 0,03626804 |
| TCID | 2020 | 10,2524271 | -0,0236637 | 0,24051784 | 0,85925978 | -0,0418327 |
| UNVR | 2018 | 0,74765954 | 0,46660139 | 1,7529504 | 2,14117386 | 0,01590589 |
| UNVR | 2019 | 0,65289957 | 0,35801754 | 2,90948703 | 2,07863779 | 0,00483838 |
| UNVR | 2020 | 0,66092728 | 0,34885144 | 3,159024 | 2,09268294 | 0,00862778 |
| CINT | 2018 | 2,70829937 | 0,02758374 | 0,2642375 | 0,75377346 | 0,00995511 |
| CINT | 2019 | 2,37706157 | 0,01384689 | 0,33829113 | 0,7896226 | 0,00855973 |
| CINT | 2020 | 2,49389038 | 0,00050013 | 0,29236043 | 0,66397992 | -0,0177313 |
| KICI | 2018 | 6,11372039 | -0,0056704 | 0,6279915 | 0,5640656 | 0,05294505 |
| KICI | 2019 | 7,5779867 | -0,0207606 | 0,74940103 | 0,59587693 | -0,0004396 |
| KICI | 2020 | 7,82624588 | -6,788E-05 | 0,94409016 | 0,56927227 | 0,02969281 |
| LMPI | 2018 | 1,38504274 | -0,0589684 | 1,38041445 | 0,57906852 | 0,01144045 |

| | | | | | | | |
|------|------|------------|------------|------------|------------|------------|---|
| LMPI | 2019 | 1,18884759 | -0,0564902 | 1,54956012 | 0,70157637 | 0,03613287 | - |
| LMPI | 2020 | 1,12450353 | -0,0591925 | 1,83272803 | 0,73556133 | 0,00088506 | - |
| WOOD | 2019 | 1,29613398 | 0,03951235 | 1,04331554 | 0,38708616 | 0,01820937 | - |
| WOOD | 2020 | 1,3303019 | 0,05284469 | 0,96347395 | 0,49901077 | 0,00623168 | - |
| HRTA | 2019 | 10,0722244 | 0,06489758 | 0,90810813 | 1,39993773 | 0,02201463 | - |
| HRTA | 2020 | 12,7571757 | 0,06029605 | 1,08606966 | 1,46205768 | 0,02440327 | - |

Lampiran 3. Statistik Deskriptif

Descriptive Statistics

| | N | Minimum | Maximum | Mean | Std. Deviation |
|--------------------|-----|----------|---------|--------|----------------|
| CR | 200 | .47983 | 3.94324 | 1.6918 | .74818805 |
| ROA | 200 | -.11326 | .26956 | .3011 | .05224914 |
| DER | 200 | -1.30274 | 3.75106 | 1.0946 | .72832299 |
| TATO | 200 | .00033 | 2.08348 | .89121 | .42250423 |
| RETURN SAHAM | 200 | -.06758 | .11549 | .00318 | .02618925 |
| Valid N (listwise) | 200 | | | | |

Lampiran 4. Uji Asumsi Klasik

1. Uji Normalitas

Tabel 4.2
Uji Normalitas
One-Sample Kolmogorov-Smirnov Test

| | | Unstandardized Residual |
|--------------------------------|----------------|-------------------------|
| N | | 200 |
| Normal Parameters ^a | Mean | .0000000 |
| | Std. Deviation | .02568750 |
| Most Extreme Differences | Absolute | .085 |
| | Positive | .085 |
| | Negative | -.035 |
| Kolmogorov-Smirnov Z | | 1.204 |
| Asymp. Sig. (2-tailed) | | .110 |

a. Test distribution is Normal.

Sumber : Data diolah, 2022

2. Uji Multikolinearitas

Tabel 4.3
Uji Multikolinearitas
Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|--------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| | B | Std. Error | Beta | | | Tolerance | VIF |
| 1 (Constant) | -.010 | .008 | | -1.169 | .244 | | |
| CR | .000 | .003 | -.004 | -.040 | .968 | .601 | 1.664 |
| ROA | -.018 | .043 | -.036 | -.419 | .676 | .663 | 1.509 |
| DER | .004 | .003 | .119 | 1.402 | .162 | .686 | 1.457 |
| TATO | .010 | .005 | .159 | 2.060 | .041 | .828 | 1.208 |

a. Dependent Variable: RETURN SAHAM

3. Uji Heteroskedastisitas

Tabel 4.4
Uji Heteroskedastisitas
Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|--------------|-----------------------------|------------|---------------------------|-------|------|
| | B | Std. Error | Beta | | |
| 1 (Constant) | .017 | .006 | | 3.017 | .003 |
| CR | -.001 | .002 | -.051 | -.562 | .575 |
| ROA | -.012 | .029 | -.036 | -.418 | .677 |
| DER | .003 | .002 | .131 | 1.538 | .126 |
| TATO | .001 | .003 | .024 | .311 | .756 |

Sumber : Data diolah, 2022

4. Uji Autokorelasi

Tabel 4.5
Uji Autokorelasi
Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .195 ^a | .038 | .018 | .02594963 | 2.033 |

a. Predictors: (Constant), TATO, DER, CR, ROA

b. Dependent Variable: RETURN SAHAM

Sumber : Data diolah, 2022

Lampiran 5. Uji Hipotesis

1. Koefisien Determinasi (Adjusted R^2)

Tabel 4.7
Uji Koefisien Determinasi (*Adjusted R²*)
Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1 | .195 ^a | .038 | .018 | .02594963 |

a. Predictors: (Constant), TATO, DER, CR, ROA

b. Dependent Variable: RETURN SAHAM

2. Uji F

Tabel 4.8
Uji F
ANOVA^b

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|-------|------------|----------------|-----|-------------|-------|-------------------|
| 1 | Regression | .005 | 4 | .001 | 1.923 | .108 ^a |
| | Residual | .131 | 195 | .001 | | |
| | Total | .136 | 199 | | | |

a. Predictors: (Constant), TATO, DER, CR, ROA

b. Dependent Variable: RETURN SAHAM

3. Uji T

Tabel 4.9
Uji T
Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -.010 | .008 | | -1.169 | .244 |
| | CR | .000 | .003 | -.004 | -.040 | .968 |
| | ROA | -.018 | .043 | -.036 | -.419 | .676 |
| | DER | .004 | .003 | .119 | 1.402 | .162 |
| | TATO | .010 | .005 | .159 | 2.060 | .041 |

a. Dependent Variable: RETURN SAHAM

