

LAMPIRAN

NO	KODE	NAMA PERUSAHAAN	TANGGAL	KETERANGAN
	2020			
1	ICBP	INDOFOOD CBP SUKSES MAKMUR, Tbk.	27 Agustus 2020	Akuisisi
2	JAPFA	KJAPFA COMFEED INDONESIA, Tbk.	07 September 2020	Akuisisi
3	GOOD	PT. GARUDAFOOD PUTRA PUTRI JAYA, Tbk.	01 Oktober 2020	Akuisisi
4	SAME	SARANA MEDITAMA METROPOLITAN, Tbk.	01 November 2020	Akuisisi
5	ASII	ASTRA INTERNATIONAL, Tbk.	15 November 2020	Akuisisi
6	PWON	PAKUWON JATI, Tbk.	25 November 2020	Akuisisi
7	EMTK	ELANG MAHKOTA TEKNOLOGI, Tbk.	30 November 2020	Akuisisi

NO	KODE	NAMA PERUSAHAAN	TANGGAL	KETERANGAN
8	ADMF	PT. ASURANSI ADIRA DINAMIKA, Tbk.	18 Desember 2020	Merger
9	BBHI	PT. ALLO BANK INDONESIA, Tbk.	18 Desember 2020	Akuisisi
10	TBIG	PT. TOWER BERSAMA INFRASTRUCTURE, Tbk.	21 Desember 2020	Akuisisi
11	TIFA	PT. KDB TIFA FINANCE, Tbk.	19 Oktober 2020	Merger
12	BBKP	PT. BANK BUKOPIN, Tbk.	14 September 2020	Merger
13	BNLI	PT. BANK PERMATA, Tbk.	19 Juni 2020	Merger
14	SCMA	PT. SURYA CITRA MEDIA, Tbk.	18 Mei 2020	Merger
15	BULL	PT. BUANA LINTAS LAUTAN, Tbk.	07 April 2020	Merger
16	MIDI	PT. MIDI UTAMA INDONESIA, Tbk.	20 Februari 2020	Merger

NO	KODE	NAMA PERUSAHAAN	TANGGAL	KETERANGAN
17	H DFA	PT. RADANA BHASKARA FINANCE, Tbk.	14 Januari 2020	Merger
	2019			
1	DSNG	PT. DHARMA SATYA NUSANTARA, Tbk.	10 Januari 2019	Akuisisi
			26 November 2019	Merger
2	TBIG	PT. TOWER BERSAMA INFRASTRUCTURE, Tbk.	11 Januari 2019	Akuisisi
3	IBK	PT. BANK IBK INDONESIA, Tbk.	15 Januari 2019	Merger
4	KINO	PT. KINO INDONESIA, Tbk.	15 Januari 2019	Akuisisi
5	BTPN	PT. BANK BTPN, Tbk.	18 Januari 2019	Merger
6	MDKA	PT. MERDEKA COPPER GOLD, Tbk.	22 Januari 2019	Akuisisi

NO	KODE	NAMA PERUSAHAAN	TANGGAL	KETERANGAN
7	BBRI	PT. BANK RAKYAT INDONESIA (Persero), Tbk.	23 Januari 2019	Akuisisi
			24 Oktober 2019	Merger
8	PGAS	PT. PERUSAHAAN GAS NEGARA, Tbk.	28 Januari 2019	Akuisisi
9	MIKA	PT. MITRA KELUARGA KARYASEHAT, Tbk.	01 Februari 2019	Akuisisi
10	KAEF	KIMIA FARMA, Tbk.	13 Februari 2019	Akuisisi
11	SRTG	PT. SARATOGA INVESTAMA SEDAYA, Tbk.	04 April 2019	Akuisisi
			10 Desember 2019	Merger
12	BBTN	PT. BANK TABUNGAN NEGARA (Persero), Tbk.	22 April 2019	Akuisisi
13	BDMN	PT. BANK DANAMON INDONESIA, Tbk.	01 Mei 2019	Merger

NO	KODE	NAMA PERUSAHAAN	TANGGAL	KETERANGAN
14	DNAR	PT. BANK ONE INDONESIA, Tbk.	15 Juli 2019	Merger
15	HRTA	PT. HARTADINATA ABADI, Tbk.	15 Juli 2019	Akuisisi
16	AMRT	PT. SUMBER ALFARIA TRIJAYA, Tbk.	29 Agustus 2019	Merger
17	INDR	INDORAMA SYNTHETICS, Tbk.	04 Oktober 2019	Merger
18	DSSA	DIAN SWASTATIKA SENTOSA, Tbk.	26 Desember 2019	Merger
19	MIDI	MIDI UTAMA INDONESIA, Tbk.	31 Desember 2019	Merger
	2018			
1	MASA	PT Multistrada Arah Sarana Tbk	16-Jan-18	Akuisisi
2	INDY	PT Indika Energy Tbk	19-Jan-18	Akuisisi

NO	KODE	NAMA PERUSAHAAN	TANGGAL	KETERANGAN
3	ERAA	PT Erajaya Swasembada Tbk	27-Feb-18	Akuisisi
4	SRIL	PT Sri Rejeki Isman Tbk	26-Mar-18	Akuisisi
5	KBLI	PT KMI Wire And Cable Tbk	29-Mar-18	Akuisisi
6	ITMG	PT Indo Tambangraya Megah Tbk	19-Apr-18	Akuisisi
7	ICBP	PT Indofood CBP Sukses Makmur Tbk	27-Apr-18	Akuisisi
8	MEDC	PT. Medco Energi International Tbk	27-Apr-18	Akuisisi
9	HRUM	PT Harum Energy Tbk	22-May-18	Merger
10	GEMS	PT Golden Energy Mines Tbk	12-Oct-18	Merger
11	PEHA	PT Phaphros Tbk	26-Oct-18	Akuisisi
12	TBIG	PT Tower Bersama Infrastructure Tbk	30-Oct-18	Akuisisi
13	PPRO	PT PP Properti Tbk	14-Nov-2018	Akuisisi

NO	KODE	NAMA PERUSAHAAN	TANGGAL	KETERANGAN
14	SRAJ	PT Sejahtera Anugrahjaya Tbk	29-Jun-18	Merger
15	FASW	PT Fajar Surya Wisesa Tbk	Dec-18	Akuisisi
16	PGAS	PT Gas Negara Tbk	11-Apr-18	Akuisisi
17	SMGR	PT Semen Indonesia Tbk	12-Nov-18	Akuisisi
18	SMCB	PT Holcim Indonesia Tbk	Nov-18	Akuisisi
19	GDST	PT Jaya Pari Steel Tbk	08-Oct-18	Akuisisi
	2017			
1	MEDC	PT. Medco E&P Malaka	03-Jan-17	Akuisisi
2	SILO	PT Siloam Internastional Hospital Tbk	02-Mar-17	Akuisisi
3	EMTK	PT Elang Mahkota Teknologi Tbk	13-Mar-17	Akuisisi
4	RIMO	PT Rimo International Lestari Tbk 2	26-May-17	Merger

NO	KODE	NAMA PERUSAHAAN	TANGGAL	KETERANGAN
5	WSKT	PT Waskita	29-May-17	Merger
6	MPMX	PT Mitra Pinasthika Mustika Finance	21-Jun-17	Akuisisi
7	ACST	PT Acset Indonusa Tbk	05-Sep-17	Akuisisi
8	DEWA	PT Darma Henwa Tbk	18-Sep-17	Akuisisi
9	ITMG	PT Indo Tambangraya Megah Tbk	20-Oct-17	Akuisisi

DATA PENELITIAN:

TAHUN	NO	KODE	RETURN SAHAM	CR	DER	ASSET TURN OVER	ROA	EPS
2017	1	ACST	-0,11058	1,27265	2,71192	0,57043	0,02821	220,00000
	2	DEWA	0,00000	0,83523	0,76575	0,60426	0,00603	0,13000
	3	EMTK	-0,04449	5,63979	0,24421	0,34188	0,01523	7,76000
	4	ITMG	0,37260	2,43352	0,41802	1,24352	0,18379	0,23000
	5	MEDC	2,00000	1,52674	2,67925	0,16570	0,03675	0,01052
	6	MPMX	0,35311	1,47014	1,10605	1,65145	0,05077	64,00000
	7	RIMO	0,33333	2,44561	0,15137	0,04779	0,01047	0,01000
	8	SILO	-0,11613	2,48888	0,20318	0,76985	0,01441	68,29000
	9	WSKT	-0,11981	1,00225	3,30220	0,46185	0,04267	284,14000
2018	10	ERAA	2,07519	1,29883	1,29883	2,73945	0,07187	274,00000
	11	FASW	0,47482	1,17262	1,17262	0,90636	0,12781	567,16000
	12	GDST	0,14634	0,77783	0,77783	1,15122	-0,06424	-11,34000
	13	GEMS	0,03351	1,31969	1,31969	1,49071	0,14334	0,01679
	14	HRUM	-0,26013	4,55974	4,55974	0,71948	0,08914	0,01239
	15	ICBP	0,22792	1,95173	1,95173	1,11774	0,15151	392,00000
	16	INDY	-0,46617	2,17747	2,17747	0,80733	0,02676	0,01540
	17	ITMG	0,10597	1,96578	1,96578	1,39155	0,18073	0,24000
	18	KBLI	-0,27737	2,46399	2,46399	1,30668	0,08515	62,58000
	19	MASA	0,05581	1,06024	1,06024	0,46917	-0,03157	-0,19500
	20	MEDC	-0,23108	1,65803	1,65803	0,18661	-0,00373	-0,00107
	21	PEHA	0,12000	1,03824	1,03824	0,54743	0,08340	158,00000
	22	PGAS	0,23173	1,54165	1,54165	0,48748	0,04243	0,01300
	23	PPRO	-0,37569	1,83162	1,83162	0,15515	0,03671	8,39000
	24	SMCB	1,25854	0,26671	0,26671	0,55593	-0,04182	-108,00000
	25	SMGR	0,17949	1,95148	1,95148	0,59988	0,06876	519,00000
26	SRAJ	0,04959	0,70735	0,70735	0,29429	-0,03197	-7,95000	
27	SRIL	0,25984	3,08467	3,08467	0,75787	0,06316	0,00410	
28	TBIG	-0,42059	0,31556	0,31556	0,14832	0,06088	156,31000	
2019	29	AMRT	-0,05128	1,12267	2,48507	3,04035	0,04076	26,79000
	30	BBRI	0,24082	1,09129	0,14810	0,08356	0,02788	280,96000
	31	BBTN	-0,14718	12,62205	11,30431	0,07464	0,00179	20,00000
	32	BDMN	-0,47230	0,13055	3,26126	0,23467	0,02238	416,78000
	33	BTPN	-0,05523	0,00900	4,53130	0,08053	0,01639	324,00000
	34	DNAR	-0,12268	0,05706	1,52685	0,07903	-0,00281	-3,97000
	35	DSNG	0,18767	0,81827	2,11417	0,49366	0,01432	16,98000

	36	DSSA	0,02778	1,29652	1,27028	0,44808	0,03631	0,07000
	37	HRTA	-0,34615	10,07222	0,90811	1,39994	0,06501	32,60000
	38	IBK	-0,43277	13,19748	4,33997	0,08410	-0,03739	-42,37000
	39	INDR	-0,56279	1,03999	1,02881	1,01883	0,04972	0,06360
	40	KAEF	-0,51701	0,99359	1,47579	0,51221	0,26047	-2,29000
	41	KINO	0,23966	1,34729	0,73733	0,99640	0,11373	364,00000
	42	MDKA	0,52857	7,05084	0,10714	0,37842	0,03520	0,00330
	43	MIDI	0,09038	0,77813	3,08707	2,32958	0,03189	55,21669
	44	MIKA	0,71129	5,74619	0,16347	0,57478	0,13651	51,00000
	45	PGAS	0,05024	1,96602	1,27985	0,52195	0,01760	0,00300
	46	SRTG	-0,01836	15,00456	0,17052	0,23356	0,27541	2.696,00000
	47	TBIG	0,77560	0,52657	4,58938	0,15220	0,07770	39,26000
2020	48	ADMF	-0,00602	2,95283	2,68826	0,00024	0,00003	1,02600
	49	ASII	-0,09661	1,54320	0,73035	0,51758	0,05172	399,00000
	50	BBHI	2,39200	0,83922	6,45293	0,06268	0,01829	8,85000
	51	BBKP	1,56696	53,40886	8,44181	0,06190	-0,03805	-100,00000
	52	BNLI	1,38735	37,17788	4,63781	0,05286	0,00615	26,00000
	53	BULL	1,16049	1,00098	1,36551	0,23482	0,06642	0,00300
	54	EMTK	1,51346	2,55872	0,44238	0,66743	0,10615	370,76000
	55	GOOD	-0,14041	1,75125	1,27021	1,17355	0,02875	35,20000
	56	HDFA	-0,03077	0,68058	0,52458	0,06427	-0,10934	-16,00000
	57	ICBP	-0,12119	2,25761	1,05867	0,45025	0,07165	565,00000
	58	JPFA	-0,02903	1,95502	1,27408	1,42437	0,03171	79,00000
	59	MIDI	0,69786	0,64952	3,23513	2,13713	0,04031	69,48000
	60	PWON	-0,10526	1,98078	0,50345	0,15032	0,04295	19,31000
	61	SAME	-0,14000	0,44785	2,46191	0,26864	-0,22745	-76,18000
	62	SCMA	0,65942	2,33977	0,73662	0,74038	0,17515	80,89000
	63	TBIG	0,36132	0,23424	2,92540	0,14588	0,12044	48,40000
	64	TIFA	1,33333	420,57759	2,02253	0,12031	0,01354	13,79000

BUKTI SPSS

UJI NORMALITAS

Awal

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,181	64	,000	,869	64	,000

a. Lilliefors Significance Correction

Akhir

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,105	54	,200*	,980	54	,487

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

a. Lilliefors Significance Correction

UJI HETEROSKEDASTISITAS

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients		
1	(Constant)	,408	,148		2,756	,008
	CR	,000	,001	-,053	-,366	,716
	DER	,015	,049	,046	,318	,752
	TATO	-,020	,123	-,024	-,160	,873
	ROA	-1,172	1,172	-,172	-,999	,323
	EPS	-2,323E-5	,000	-,017	-,104	,918

a. Dependent Variable: ABS_RES

UJI AUTOKORELASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,593 ^a	,352	,285	,3741378	1,556

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

b. Dependent Variable: *Return_Saham*

UJI MULTIKOLINEARITAS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients		Collinearity Statistics		
		B	Std. Error	Beta	t	Sig.	Tolerance	VIF
1	(Constant)	-,007	,104		-,063	,950		
	CR	,003	,001	,405	3,426	,001	,968	1,033
	DER	,090	,034	,313	2,636	,011	,955	1,047
	TATO	-,091	,086	-,132	-1,061	,294	,871	1,148
	ROA	1,699	,821	,294	2,071	,044	,671	1,491
	EPS	,000	,000	-,220	-1,587	,119	,705	1,418

a. Dependent Variable: *Return_Saham*

UJI STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
<i>Return_Saham</i>	54	-,4723	1,5670	,171697	,4423686
CR	54	,0090	420,5776	11,499323	57,3886345
DER	54	,1071	8,4418	1,788132	1,5480952
TATO	54	,0002	3,0404	,666855	,6394214
ROA	54	-,2275	,2754	,046951	,0764738
EPS	54	-100,0000	2696,0000	146,915041	389,8576232
Valid N (listwise)	54				

UJI FIT (F)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3,653	5	,731	5,219	,001 ^b
	Residual	6,719	48	,140		
	Total	10,372	53			

a. Dependent Variable: *Return_Saham*

b. Predictors: (Constant), EPS, CR, TATO, DER, ROA

UJI KOEFISIEN DETERMINASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,593 ^a	,352	,285	,3741378	1,556

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

b. Dependent Variable: *Return_Saham*

UJI HIPOTESIS (T)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-,007	,104		-,063	,950		
	CR	,003	,001	,405	3,426	,001	,968	1,033
	DER	,090	,034	,313	2,636	,011	,955	1,047
	TATO	-,091	,086	-,132	-1,061	,294	,871	1,148
	ROA	1,699	,821	,294	2,071	,044	,671	1,491
	EPS	,000	,000	-,220	-1,587	,119	,705	1,418

a. Dependent Variable: *Return_Saham*



PAPER NAME

18.G1.0132.docx

WORD COUNT

9130 Words

CHARACTER COUNT

59032 Characters

PAGE COUNT

32 Pages

FILE SIZE

62.2KB

SUBMISSION DATE

May 27, 2022 7:26 AM GMT+7

REPORT DATE

May 27, 2022 7:28 AM GMT+7

● **11% Overall Similarity**

The combined total of all matches, including overlapping sources, for each database.

- 11% Internet database
- 2% Publications database
- Crossref database
- Crossref Posted Content database
- 4% Submitted Works database

● **Excluded from Similarity Report**

- Bibliographic material
- Quoted material
- Cited material
- Small Matches (Less than 10 words)
- Manually excluded text blocks