

LAMPIRAN

Lampiran 1 Daftar Perusahaan Manufaktur

No	Nama Perusahaan
Sub Sektor Keramik, Porselen, dan Kaca	
1	Arwana Citra Mulia Tbk
2	Mulia Industrindo Tbk
3	Cahayaputra Asa Keramik
4	Mark Dynamics Indonesia
Sub Sektor Logam dan Sejenisnya	
5	Beton Jaya Manunggal Tbk
6	Gunawan Dianjaya Steel Tbk
7	Lion Metal Works Tbk
8	Lionmesh Prima Tbk
9	Pelangi Indah Canindo Tbk
Sub Sektor Kimia	
10	Aneka Gas Industri
11	Duta Pertiwi Nusantara
12	Emideki Utama
13	Madusari Murni Indah
14	Saraswanti Anugerah Makmur
15	Indo Acitama Tbk
Sub Sektor Plastik dan Kemasan	
16	Asiaplast Industries Tbk
17	Berlina Tbk
18	Megalestari Epack Sentosaraya
19	Impack Pratama Industri Tbk
20	Trias Sentosa Tbk
21	Yana Prima Hasta Persada Tbk
Sub Sektor Pakan Ternak	
22	Central Proteina Prima
Sub Sektor Kayu dan Pengolahannya	
23	Indonesia Fibreboard Industry
Sub Sektor Plup dan Kertas	
24	Alkindo Naratama Tbk
Sub Sektor Mesin dan Alat Berat	
25	Ateliers Mecaniques D'Indonesie Tbk
26	Arkha Jayanti Persada
Sub Sektor Otomotif	
27	Astra International Tbk
28	Garuda Metalindo Tbk
29	Gajah Tunggal Tbk
30	Indospring Tbk

31	Selamat Sempurna Tbk
Sub Sektor Tekstil dan Garmen	
32	Panasia Indo Resources Tbk <i>d.h Panasia Indosyntec Tbk</i>
33	Sunson Textile Manufacturer Tbk
34	Mega Perintis
Sub Sektor Elektronika	
35	Gaya Abadi Sempurna
36	Selaras Citra Nusantara Perkasa
Sub Sektor Makanan dan Minuman	
37	Tri Banyan Tirta Tbk
38	Diamond Food Indonesia
39	Morenza Abadi Perkasa
40	Garudafood Putra Putri Jaya
41	Indofood Sukses Makmur Tbk
42	Mayora Indah Tbk
43	Prashida Aeka Niaga Tbk
44	Sekar Bumi Tbk
45	Sekar laut Tbk
46	Era Mandiri Cemerlang
47	Siantar Top Tbk
48	Sentra Food Indonesia
49	Mulia Boga Raya
50	Palma Serasih
51	Buyung Poetra Sembada
52	Ultrajaya Milk Industry and Trading Company Tbk
Sub Sektor Rokok	
53	Gudang Garam Tbk
54	Indonesian Tobacco
55	Wismilak Inti Makmur Tbk
Sub Sektor Farmasi	
56	Phapros
57	Soho Global Health
58	Tempo Scan Pasific Tbk
Sub Sektor Kosmetik	
59	Kino Indonesia Tb
60	Martina Berto Tbk
61	Mandom Indonesia Tbk
62	Victoria Care Indonesia
Sub Sektor Peralatan Rumah Tangga	
63	Kedaung Indah Can Tbk
64	Langgeng Makmur Industry Tbk

Lampiran 2 Data Penelitian

No	KODE SAHAM	TAHUN	KM	KI	DKI	KA	DD	UP	ROA
1	ARNA	2015	0.3732	0.1397	0.3333	4	3	27.9892	0.0498
		2016	0.3732	0.1397	0.3333	4	3	28.0649	0.0592
		2017	0.3732	0.1398	0.3333	4	3	28.1019	0.0763
		2018	0.3732	0.1398	0.5000	3	3	28.1336	0.0957
		2019	0.3732	0.1399	0.5000	3	3	28.2183	0.1210
		2020	0.3732	0.1403	0.5000	3	3	28.3092	0.1656
2	MLIA	2015	0.0006	0.6725	0.4000	3	6	22.6870	-0.0219
		2016	0.0006	0.6725	0.4000	3	6	22.7675	0.0012
		2017	0.0827	0.6725	0.4000	3	6	22.3694	0.0092
		2018	0.0827	0.6725	0.4000	3	6	22.3841	0.0359
		2019	0.0003	0.6725	0.4000	3	5	22.4739	0.0220
		2020	0.0003	0.6725	0.4000	3	5	22.4716	0.0096
3	CAKK	2018	0.4547	0.2960	0.5000	3	3	26.5190	0.0404
		2019	0.4547	0.2960	0.5000	3	2	26.5221	0.0063
		2020	0.4547	0.2960	0.5000	3	2	26.5951	0.0004
4	MARK	2017	0.0125	0.7882	0.5000	3	3	26.1509	0.2068
		2018	0.0125	0.7882	0.5000	3	3	26.4856	0.2575
		2019	0.0349	0.7882	0.5000	3	3	26.8129	0.1994
		2020	0.0263	0.7882	0.5000	3	3	27.3021	0.2003
5	BTON	2015	0.0958	0.8182	0.5000	3	3	25.9334	0.0345
		2016	0.0958	0.0196	0.5000	3	3	25.9011	-0.0337
		2017	0.0958	0.0196	0.5000	3	3	25.9355	0.0620
		2018	0.0958	0.7986	0.5000	3	3	26.1048	0.1280
		2019	0.0958	0.7986	0.5000	3	3	26.1638	0.0059
		2020	0.0958	0.7986	0.5000	3	3	26.1824	0.0191
6	GDST	2015	0.0001	0.9800	0.3333	3	5	27.7999	-0.0466
		2016	0.0001	0.1069	0.3333	3	5	27.8602	0.0252
		2017	0.0001	0.1069	0.5000	3	5	27.9495	0.0083
		2018	0.0001	0.0195	0.3333	3	6	27.9325	0.0206
		2019	0.0001	0.0195	0.3333	3	6	28.1955	0.0152
		2020	0.0001	0.0195	0.3333	3	6	28.0936	-0.0490
7	LION	2015	0.0025	0.5770	0.3333	3	4	27.1837	0.0720
		2016	0.0025	0.5770	0.3333	3	4	27.2539	0.0617
		2017	0.0025	0.5770	0.3333	3	4	27.2482	0.0136
		2018	0.0026	0.5770	0.3333	3	4	27.2689	0.0211
		2019	0.0026	0.5770	0.3333	3	5	27.2571	0.0084
		2020	0.0026	0.5770	0.3333	3	5	27.1969	-0.0110
8	LMSH	2015	0.2559	0.3222	0.3333	3	3	25.6195	0.0145
		2016	0.2369	0.3222	0.3333	3	3	25.8160	0.0384

		2017	0.2065	0.3222	0.3333	3	3	25.8057	0.0805
		2018	0.2065	0.3222	0.3333	3	3	25.7986	0.0180
		2019	0.2065	0.3222	0.3333	3	3	25.7143	-0.1240
		2020	0.2065	0.3222	0.3333	3	3	25.6895	-0.0562
9	PICO	2015	0.0004	0.9401	0.3333	2	2	27.1298	0.0247
		2016	0.0004	0.9401	0.3333	2	2	27.1825	0.0215
		2017	0.0004	0.9401	0.3333	3	2	27.3028	0.0234
		2018	0.0004	0.9401	0.3333	3	2	27.4719	0.0184
		2019	0.0004	0.7636	0.3333	3	2	27.7519	0.0066
		2020	0.0004	0.6521	0.3333	3	2	27.7198	-0.0589
10	AGII	2017	0.0564	0.6554	0.3333	3	8	29.2036	0.0203
		2018	0.0567	0.7246	0.3333	3	7	29.5253	0.0172
		2019	0.0594	0.7387	0.3333	3	7	29.5799	0.0147
		2020	0.0624	0.7393	0.3333	3	7	29.5941	0.0140
11	DPNS	2015	0.0571	0.5987	0.3333	3	4	26.3382	0.0359
		2016	0.0571	0.5987	0.3333	3	4	26.4141	0.0338
		2017	0.0571	0.5987	0.3333	3	4	26.4550	0.0193
		2018	0.0571	0.6667	0.3333	3	4	26.4984	0.0291
		2019	0.0591	0.6667	0.5000	3	3	26.4858	0.0124
		2020	0.0571	0.6661	0.3333	3	2	26.4831	0.0076
12	MDKI	2017	0.0867	0.7466	0.4000	3	3	27.4888	0.0543
		2018	0.0995	0.7694	0.4000	3	3	27.5412	0.0370
		2019	0.1006	0.7765	0.4000	3	3	27.5518	0.0356
		2020	0.1007	0.7552	0.4000	3	3	27.6044	0.0412
13	MOLI	2018	0.2898	0.5932	0.2857	3	3	28.2560	0.0504
		2019	0.2187	0.5459	0.3333	3	3	28.2584	0.0325
		2020	0.2187	0.5456	0.3333	3	3	28.4550	0.0348
14	SAMF	2020	0.0405	0.7427	0.3333	3	6	27.9252	0.0878
15	SRSN	2015	0.2205	0.6800	0.3750	3	6	27.0760	0.0270
		2016	0.1159	0.6800	0.3750	3	6	27.2986	0.0154
		2017	0.3451	0.7816	0.3750	3	6	27.2044	0.0271
		2018	0.2903	0.3279	0.3750	3	6	27.2553	0.0564
		2019	0.2793	0.3279	0.3333	3	6	27.3816	0.0550
		2020	0.2841	0.3279	0.3333	3	6	27.5332	0.0487
16	APLI	2015	0.2326	0.5342	0.3333	3	3	26.4554	0.0060
		2016	0.2412	0.5342	0.5000	3	3	26.4742	0.0798
		2017	0.2673	0.5880	0.6667	3	4	26.7115	-0.0033
		2018	0.2673	0.5880	0.5000	3	4	26.9442	-0.0467
		2019	0.2850	0.5880	0.5000	3	3	26.7618	0.0229
		2020	0.2850	0.5880	0.5000	3	3	26.7307	-0.0158
17	BRNA	2015	0.0656	0.6254	0.3333	3	3	21.3225	-0.0039
		2016	0.0508	0.6497	0.5000	3	3	21.4598	0.0061

		2017	0.0508	0.6497	0.4000	3	3	21.3987	-0.0907
		2018	0.0508	0.6497	0.4000	3	3	21.6240	-0.0096
		2019	0.0508	0.6502	0.4000	3	2	21.5400	-0.0721
		2020	0.0508	0.6502	0.4000	3	2	21.3991	-0.0952
18	EPAC	2020	0.2651	0.2422	0.3333	3	3	26.6298	0.0079
19	IMPC	2015	0.0159	0.7741	0.5000	3	6	28.1470	0.0775
		2016	0.0165	0.7954	0.3333	3	6	28.4535	0.0553
		2017	0.0169	0.8932	0.5000	3	6	28.4616	0.0398
		2018	0.0169	0.8981	0.5000	3	6	28.4940	0.0445
		2019	0.0169	0.8981	0.5000	3	7	28.5478	0.0372
		2020	0.0169	0.8998	0.5000	3	8	28.6232	0.0429
20	TRST	2015	0.0285	0.5669	0.5000	3	3	28.8422	0.0075
		2016	0.0714	0.5669	0.5000	3	3	28.8221	0.0103
		2017	0.0627	0.5777	0.3333	3	4	28.8349	0.0115
		2018	0.0623	0.5777	0.3333	3	4	29.0861	0.0147
		2019	0.0627	0.5777	0.3333	3	4	29.1010	0.0089
		2020	0.0627	0.5777	0.3333	3	4	29.0716	0.0174
21	YPAS	2015	0.0035	0.8947	0.3333	3	3	26.3552	-0.0392
		2016	0.0035	0.8947	0.3333	3	2	26.3590	-0.0353
		2017	0.0035	0.8947	0.3333	3	2	26.4388	-0.0478
		2018	0.0035	0.8947	0.3333	3	2	26.5252	-0.0273
		2019	0.0035	0.8947	0.3333	3	2	26.3517	0.0125
		2020	0.0035	0.8947	0.3333	3	2	26.3429	0.0302
22	CPRO	2018	0.0061	0.3750	0.3333	3	6	29.5139	0.2621
		2019	0.0084	0.6943	0.3333	3	6	29.4228	-0.0581
		2020	0.0084	0.6928	0.3333	3	6	29.4757	0.0603
23	IFII	2019	0.1275	0.7225	0.3333	3	3	27.7277	0.0538
		2020	0.0598	0.8198	0.3333	3	4	27.7026	0.0685
24	ALDO	2015	0.1432	0.5841	0.3333	3	3	26.6259	0.0658
		2016	0.1432	0.5841	0.3333	3	3	26.7402	0.0615
		2017	0.1432	0.5841	0.3333	3	3	26.9353	0.0582
		2018	0.1432	0.5841	0.3333	3	3	26.9888	0.0808
		2019	0.1432	0.5841	0.3333	3	3	26.9888	0.1491
		2020	0.1432	0.5841	0.3333	3	3	27.5835	0.0646
25	AMIN	2015	0.0389	0.5678	0.5000	2	3	25.7492	0.0583
		2016	0.0389	0.5678	0.5000	3	3	26.0164	0.0943
		2017	0.0389	0.5678	0.5000	3	3	26.2545	0.1278
		2018	0.0389	0.5678	0.5000	3	3	26.6119	0.1083
		2019	0.0389	0.5839	0.5000	3	3	26.7265	0.0799
		2020	0.0389	0.5839	0.5000	3	3	26.7651	0.0243
26	ARKA	2019	0.0006	0.7494	0.3333	3	3	26.8735	0.0047
		2020	0.0006	0.7494	0.5000	3	3	26.8361	-0.0678

27	ASII	2015	0.0004	0.5011	0.3636	3	10	26.2263	0.0636
		2016	0.0004	0.5011	0.3333	3	11	26.2911	0.0699
		2017	0.0004	0.5011	0.3636	3	7	26.4124	0.0782
		2018	0.0005	0.5011	0.3000	3	10	26.5660	0.0794
		2019	0.0006	0.5011	0.3000	3	11	26.5868	0.0756
		2020	0.0006	0.5011	0.3000	3	9	26.5469	0.0549
28	BOLT	2015	0.2240	0.5760	0.5000	3	4	27.5461	0.1063
		2016	0.2240	0.5760	0.3333	3	5	27.8184	0.0926
		2017	0.2240	0.5760	0.3333	3	5	27.8040	0.0784
		2018	0.2240	0.5760	0.3333	3	6	27.9029	0.0577
		2019	0.2240	0.5760	0.3333	3	6	27.8668	0.0407
		2020	0.2240	0.5760	0.3333	3	6	27.7435	-0.0513
29	GJTL	2015	0.0094	0.4961	0.3333	4	13	30.4938	-0.0179
		2016	0.0113	0.4961	0.2222	4	10	30.5594	0.0335
		2017	0.0113	0.4961	0.2222	3	10	30.5320	0.0025
		2018	0.0113	0.4962	0.2857	3	10	30.6122	-0.0038
		2019	0.0113	0.4962	0.2857	3	10	30.5679	0.0143
		2020	0.0101	0.4962	0.2857	3	9	30.5092	0.0179
30	INDS	2015	0.0044	0.8811	0.3333	3	3	28.5687	0.0008
		2016	0.0044	0.8811	0.3333	3	3	28.5382	0.0200
		2017	0.0044	0.8811	0.3333	3	3	28.5208	0.0467
		2018	0.0044	0.8811	0.3333	3	3	28.5402	0.0446
		2019	0.0041	0.8811	0.3333	3	3	28.6729	0.0358
		2020	0.0041	0.8811	0.3333	3	3	28.6700	0.0208
31	SMSM	2015	0.0740	0.5382	0.3333	3	5	28.4286	0.2078
		2016	0.0800	0.5813	0.3333	3	5	28.4441	0.2227
		2017	0.0572	0.5813	0.5000	3	5	28.5244	0.2273
		2018	0.0572	0.5813	0.5000	3	5	28.6611	0.2262
		2019	0.0798	0.5813	0.5000	3	4	28.7647	0.2056
		2020	0.0798	0.5813	0.5000	3	4	28.8476	0.1597
32	HDTX	2015	0.0288	0.9104	0.3333	2	3	22.3081	-0.0729
		2016	0.0285	0.9104	0.3333	2	4	22.2801	-0.0830
		2017	0.0288	0.9122	0.3333	2	4	22.1183	-0.2099
		2018	0.0285	0.9122	0.3333	2	4	20.1904	-0.3918
		2019	0.0288	0.9601	0.3333	2	3	19.8648	-0.1550
		2020	0.0288	0.9601	0.3333	2	3	19.7665	-0.1249
33	SSTM	2015	0.0806	0.6954	0.4000	3	3	27.3051	-0.0145
		2016	0.3660	0.4099	0.4000	3	2	27.2320	-0.0217
		2017	0.3660	0.4099	0.4000	3	3	27.1296	-0.0391
		2018	0.3660	0.4099	0.4000	3	2	27.0551	0.0020
		2019	0.3726	0.4099	0.5000	3	2	26.9013	-0.0337
		2020	0.3540	0.4099	0.5000	3	2	26.9670	-0.0298

34	ZONE	2018	0.7007	0.1500	0.3333	3	4	26.7108	0.1021
		2019	0.5231	0.2883	0.5000	3	4	27.0123	0.0951
		2020	0.5152	0.2299	0.5000	3	3	27.0577	-0.0667
35	SLIS	2019	0.0375	0.7125	0.5000	3	3	26.5697	0.0853
		2020	0.0375	0.0375	0.5000	3	3	26.6729	0.0691
36	SCNP	2020	0.0333	0.8767	0.5000	3	3	26.8662	-0.0408
37	ALTO	2015	0.0224	0.8114	0.3333	3	3	27.7967	-0.0206
		2016	0.0224	0.8114	0.3333	3	3	27.7838	-0.0227
		2017	0.0224	0.3765	0.5000	3	2	27.7348	-0.0567
		2018	0.0224	0.3905	0.5000	3	2	27.7352	-0.0298
		2019	0.0224	0.4055	0.5000	3	2	27.7295	-0.0067
		2020	0.0224	0.4033	0.5000	3	2	27.7317	-0.0095
38	DMND	2020	0.3963	0.1999	0.6000	3	2	22.4603	0.0362
39	ENZO	2020	0.0059	0.6856	0.5000	3	2	26.4083	0.0038
40	GOOD	2018	0.1027	0.4050	0.3333	3	6	29.0691	0.1010
		2019	0.1347	0.3929	0.4000	3	6	29.2530	0.0861
		2020	0.1019	0.3841	0.4000	3	6	29.5137	0.0373
41	INDF	2015	0.0002	0.5007	0.3750	3	10	25.2432	0.0404
		2016	0.0002	0.5007	0.3750	3	10	25.1321	0.0641
		2017	0.0002	0.5007	0.3750	3	10	25.2051	0.0577
		2018	0.0002	0.5007	0.3750	3	9	25.2932	0.0514
		2019	0.0002	0.5007	0.3750	3	9	25.2897	0.0614
		2020	0.0002	0.5007	0.3750	3	9	25.8179	0.0536
42	MYOR	2015	0.6693	0.3307	0.4000	3	5	30.0596	0.1102
		2016	0.2522	0.5907	0.4000	3	5	30.1900	0.1075
		2017	0.2522	0.5907	0.4000	3	5	30.3334	0.1093
		2018	0.2522	0.5907	0.4000	3	5	30.4984	0.1001
		2019	0.2522	0.5907	0.4000	3	5	30.5775	0.1078
		2020	0.2522	0.5907	0.4000	3	5	30.6156	0.1061
43	PSDN	2015	0.0139	0.7358	0.3333	3	5	27.1536	-0.0687
		2016	0.0139	0.7358	0.3333	3	5	27.2061	-0.0561
		2017	0.0458	0.6581	0.3333	3	5	27.2614	0.0465
		2018	0.0458	0.6581	0.3333	3	5	27.2710	-0.0668
		2019	0.0458	0.6620	0.3333	3	5	27.3612	-0.0337
		2020	0.0458	0.6810	0.3333	3	5	27.3636	-0.0683
44	SKBM	2015	0.0323	0.8062	0.3333	3	8	27.3625	0.0525
		2016	0.0323	0.8062	0.3333	3	8	27.6327	0.0225
		2017	0.0222	0.8893	0.3333	3	8	28.1153	0.0159
		2018	0.0222	0.8893	0.3333	3	8	28.2028	0.0090
		2019	0.0222	0.8279	0.3333	3	8	28.2301	0.0005
		2020	0.0222	0.8279	0.3333	3	8	28.2012	0.0031
45	SKLT	2015	0.0024	0.9609	0.3333	3	4	26.6558	0.0532

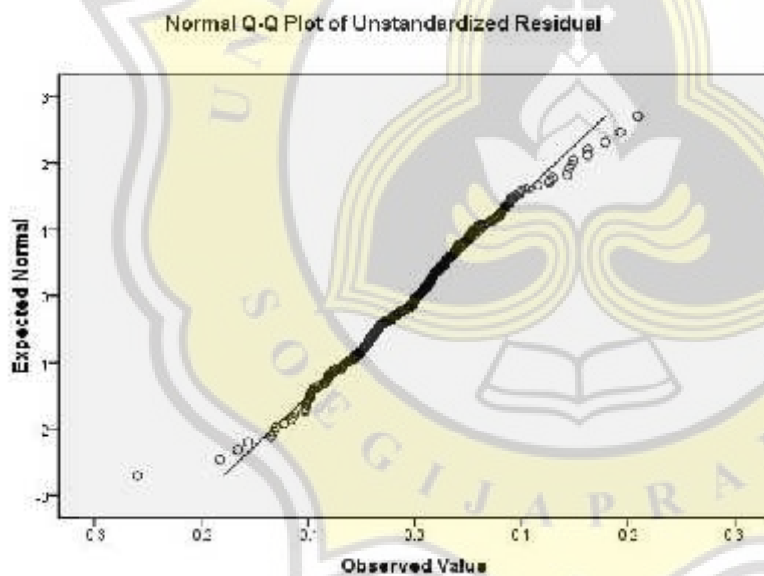
		2016	0.0024	0.8355	0.3333	3	4	27.0658	0.0363
		2017	0.0067	0.8406	0.3333	3	5	27.1789	0.0361
		2018	0.0067	0.8406	0.3333	3	5	27.3397	0.0428
		2019	0.0082	0.8406	0.3333	3	5	27.3964	0.0568
		2020	0.0082	0.8406	0.3333	3	5	27.3747	0.0549
46	IKAN	2020	0.2648	0.3352	0.5000	3	2	25.6101	-0.0082
47	STTP	2015	0.0319	0.5676	0.5000	3	4	28.2831	0.0967
		2016	0.0319	0.5676	0.5000	3	4	28.4796	0.0745
		2017	0.0319	0.5676	0.5000	3	4	28.4822	0.0922
		2018	0.0326	0.5676	0.5000	3	4	28.5985	0.0969
		2019	0.0326	0.5676	0.5000	3	4	28.6894	0.1675
		2020	0.0326	0.5676	0.5000	3	4	28.8691	0.1823
48	FOOD	2019	0.0015	0.7692	0.3333	3	3	25.4989	0.0154
		2020	0.0015	0.7692	0.3333	3	2	25.4524	-0.1537
49	KEJU	2019	0.3360	0.1333	0.5000	3	4	27.2250	0.1471
		2020	0.2063	0.1333	0.3333	3	4	27.2377	0.1793
50	PSGO	2019	0.0849	0.7639	0.3333	3	6	28.8114	-0.0494
		2020	0.0849	0.7639	0.3333	3	6	28.8553	0.0078
51	HOKI	2017	0.0370	0.6687	0.3333	3	4	27.0810	0.0831
		2018	0.0152	0.6687	0.3333	3	4	27.3551	0.1189
		2019	0.0148	0.6495	0.3333	3	4	27.4669	0.1222
		2020	0.0148	0.6495	0.3333	3	4	27.5333	0.0419
52	ULTJ	2015	0.1790	0.4451	0.3333	3	3	28.8951	0.1478
		2016	0.1149	0.3709	0.3333	3	3	29.0754	0.1674
		2017	0.3384	0.3686	0.3333	3	3	29.4008	0.1224
		2018	0.3434	0.3629	0.3333	3	3	29.3459	0.1263
		2019	0.3601	0.2140	0.3333	3	3	29.5194	0.1567
		2020	0.4817	0.2140	0.3333	3	3	29.8005	0.1268
53	GGRM	2015	0.0092	0.7555	0.5000	3	10	24.8744	0.1016
		2016	0.0067	0.7555	0.5000	3	10	24.8656	0.1060
		2017	0.0067	0.7555	0.5000	3	7	24.9244	0.1162
		2018	0.0067	0.7555	0.5000	3	7	24.9588	0.1128
		2019	0.0067	0.7555	0.5000	3	9	25.0882	0.1383
		2020	0.0067	0.7555	0.5000	3	8	25.0824	0.0978
54	ITIC	2019	0.6385	0.0702	0.5000	3	3	26.8276	-0.0156
		2020	0.6385	0.0702	0.5000	3	2	26.9480	0.0121
55	WIIM	2015	0.2461	0.2248	0.3333	3	6	27.9257	0.0976
		2016	0.2484	0.2762	0.3333	3	6	27.9338	0.0785
		2017	0.3801	0.0514	0.3333	3	6	27.8345	0.0331
		2018	0.3801	0.0552	0.3333	3	6	27.8586	0.0407
		2019	0.3801	0.0510	0.3333	3	5	27.8930	0.0210
		2020	0.3842	0.0934	0.3333	3	5	28.1100	0.1069

56	PEHA	2018	0.0922	0.5677	0.5000	3	5	21.3591	0.0706
		2019	0.0924	0.5677	0.5000	3	4	21.4636	0.0488
		2020	0.0923	0.5677	0.5000	3	4	21.3735	0.0254
57	SOHO	2020	0.4100	0.3051	0.5000	3	4	29.0614	0.0412
58	TSPC	2015	0.0007	0.7811	0.4000	3	11	29.4691	0.0842
		2016	0.0006	0.7837	0.5000	3	10	29.5159	0.0828
		2017	0.0005	0.7889	0.6000	3	10	29.6372	0.0750
		2018	0.0005	0.8520	0.6000	3	9	29.6941	0.0687
		2019	0.0005	0.8040	0.6000	3	9	29.7560	0.0711
		2020	0.0003	0.8161	0.6000	3	10	29.8398	0.0916
59	KINO	2015	0.1050	0.7989	0.2500	3	5	28.7977	0.0819
		2016	0.1058	0.7989	0.2500	3	5	28.8202	0.0551
		2017	0.1058	0.7989	0.2500	3	5	28.8059	0.0339
		2018	0.1075	0.8023	0.2500	3	5	28.9098	0.0418
		2019	0.0998	0.8023	0.2500	3	5	29.1777	0.1098
		2020	0.1249	0.8123	0.2500	3	6	29.2903	0.0216
60	MBTO	2015	0.0009	0.6775	0.3333	2	4	27.1985	-0.0217
		2016	0.0008	0.6775	0.3333	2	4	27.2885	0.0124
		2017	0.0008	0.6775	0.3333	2	4	27.3834	-0.0316
		2018	0.0008	0.6775	0.3333	2	4	27.1972	-0.1761
		2019	0.0008	0.6775	0.3333	2	4	27.1052	-0.1133
		2020	0.0008	0.6775	0.3333	2	3	27.6138	-0.2068
61	TCID	2015	0.0014	0.7377	0.5000	4	15	28.3644	0.2615
		2016	0.0014	0.7377	0.3333	3	16	28.4127	0.0742
		2017	0.0014	0.7383	0.6000	3	14	28.4904	0.0758
		2018	0.0013	0.7383	0.4000	3	13	28.5251	0.0708
		2019	0.0013	0.7590	0.4000	3	7	28.5676	0.0569
		2020	0.0014	0.7590	0.4000	3	5	28.4703	-0.0237
62	VICI	2020	0.0002	0.8495	0.3333	3	4	27.5900	0.1546
63	KICI	2015	0.0023	0.8306	0.3333	3	3	25.6199	-0.0971
		2016	0.0023	0.8306	0.3333	3	3	25.6635	0.0026
		2017	0.0023	0.8335	0.3333	3	3	25.7300	0.0532
		2018	0.0023	0.8808	0.3333	3	3	25.7608	-0.0057
		2019	0.0023	0.8935	0.3333	3	3	25.7525	-0.0208
		2020	0.0023	0.8941	0.3333	3	3	25.7797	-0.0001
64	LMPI	2015	0.0002	0.8927	0.5000	3	5	27.3992	0.0070
		2016	0.0002	0.8927	0.5000	3	5	27.3992	0.0038
		2017	0.6828	0.2352	0.5000	3	4	27.4208	-0.0394
		2018	0.6828	0.2352	0.5000	3	4	27.3911	-0.0582
		2019	0.6828	0.2352	0.5000	3	4	27.3267	-0.0558
		2020	0.6828	0.2352	0.5000	3	4	27.27185	-0.0613

Lampiran 3 Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
KM	290	.0001	.7007	.112008	.1567026
KI	290	.0195	.9800	.597245	.2343258
DKI	290	.2222	.6667	.392177	.0840726
KA	290	2.0000	4.0000	2.968966	.2677646
DD	290	2.0000	16.0000	4.744828	2.5061290
UP	290	19.7665	30.6156	27.145105	2.0141453
ROA	290	-.3918	.2621	.036295	.0773843
Valid N (listwise)	290				

Lampiran 4 Uji Normalitas



Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.049	290	.092	.990	290	.041

a. Lilliefors Significance Correction

Lampiran 5 Uji Multikolonieritas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.552	.070		-7.829	.000		
	KM	-.055	.034	-.111	-1.604	.110	.538	1.860
	KI	-.033	.022	-.099	-1.474	.142	.572	1.750
	DKI	.202	.048	.220	4.209	.000	.947	1.056
	KA	.073	.016	.252	4.511	.000	.829	1.206
	DD	.002	.002	.070	1.264	.207	.833	1.201
	UP	.011	.002	.295	5.341	.000	.845	1.183

a. Dependent Variable: ROA

Lampiran 6 Uji Heteroskedastisitas

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.430 ^a	.184	.100	.00706

a. Predictors: (Constant), X5X6, X3X4, X1X5, UP, X4_KUADRAT, X2X4, X1X2, X1_KUADRAT, X2_KUADRAT, X5_KUADRAT, X3X5, X2X3, X1X3, X2X5, X3_KUADRAT, KA, X1X6, X4X5, X3X6, X4X6, X2X6, DD, X6_KUADRAT, DKI, KM, KI, X1X4

Lampiran 7 Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.518 ^a	.269	.253	.0668752	1.963

a. Predictors: (Constant), UP, KM, DKI, KA, DD, KI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.518 ^a	.269	.253	.0668752	1.963

b. Dependent Variable: ROA

Lampiran 8 Koefisien Determintasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.518 ^a	.269	.253	.0668752

a. Predictors: (Constant), UP, KM, DKI, KA, DD, KI

b. Dependent Variable: ROA

Lampiran 9 Uji F

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.465	6	.077	17.328	.000 ^a
	Residual	1.266	283	.004		
	Total	1.731	289			

a. Predictors: (Constant), UP, KM, DKI, KA, DD, KI

b. Dependent Variable: ROA

Lampiran 10 Uji T

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.		
	B	Std. Error	Beta				
1	(Constant)	-.552	.070			-7.829	.000
	KM	-.055	.034	-.111	-1.604	.110	
	KI	-.033	.022	-.099	-1.474	.142	
	DKI	.202	.048	.220	4.209	.000	
	KA	.073	.016	.252	4.511	.000	
	DD	.002	.002	.070	1.264	.207	
	UP	.011	.002	.295	5.341	.000	

a. Dependent Variable: ROA



Lampiran 11 Hasil Plagiasi

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