

LAMPIRAN PENELITIAN

Lampiran – 1: Perusahaan sektor *consumer cyclicals* dan energy papan pencatatan utama di Bursa

Efek Indonesia yang menjadi populasi penelitian 2015 – 2020.

No	Kode	Nama	Sektor
1	ACES	Ace Hardware Indonesia Tbk.	Consumer Cyclicals
2	AUTO	Astra Otoparts Tbk.	Consumer Cyclicals
3	BATA	Sepatu Bata Tbk.	Consumer Cyclicals
4	BRAM	Indo Kordsa Tbk.	Consumer Cyclicals
5	CARS	Industri dan Perdagangan Bintr	Consumer Cyclicals
6	CSAP	Catur Sentosa Adiprana Tbk.	Consumer Cyclicals
7	DUCK	Jaya Bersama Indo Tbk.	Consumer Cyclicals
8	ERAA	Erajaya Swasembada Tbk.	Consumer Cyclicals
9	ESTI	Ever Shine Tex Tbk.	Consumer Cyclicals
10	FILM	MD Pictures Tbk.	Consumer Cyclicals
11	GDYR	Goodyear Indonesia Tbk.	Consumer Cyclicals
12	GJTL	Gajah Tunggal Tbk.	Consumer Cyclicals
13	HDTX	Panasia Indo Resources Tbk.	Consumer Cyclicals
14	HOTL	Saraswati Griya Lestari Tbk.	Consumer Cyclicals
15	HRTA	Hartadinata Abadi Tbk.	Consumer Cyclicals
16	IKAI	Intikeramik Alamasri Industri	Consumer Cyclicals
17	IMAS	Indomobil Sukses Internasional Tbk	Consumer Cyclicals
18	INDR	Indo-Rama Synthetics Tbk.	Consumer Cyclicals
19	INDS	Indospring Tbk.	Consumer Cyclicals
20	IPTV	MNC Vision Networks Tbk.	Consumer Cyclicals
21	KICI	Kedaung Indah Can Tbk	Consumer Cyclicals
22	LPPF	Matahari Department Store Tbk.	Consumer Cyclicals
23	MAMI	Mas Murni Indonesia Tbk	Consumer Cyclicals
24	MAPI	Mitra Adiperkasa Tbk.	Consumer Cyclicals
25	MASA	Multistrada Arah Sarana Tbk.	Consumer Cyclicals
26	MDIA	Intermedia Capital Tbk.	Consumer Cyclicals
27	MNCN	Media Nusantara Citra Tbk.	Consumer Cyclicals
28	MPMX	Mitra Pinasthika Mustika Tbk.	Consumer Cyclicals
29	MSIN	MNC Studios International Tbk.	Consumer Cyclicals
30	MSKY	MNC Sky Vision Tbk.	Consumer Cyclicals
31	MYTX	Asia Pacific Investama Tbk.	Consumer Cyclicals
32	PANR	Panorama Sentrawisata Tbk.	Consumer Cyclicals
33	PBRX	Pan Brothers Tbk.	Consumer Cyclicals

No	Kode	Nama	Sektor
34	PJAA	Pembangunan Jaya Ancol Tbk.	Consumer Cyclical
35	PRAS	Prima Alloy Steel Universal Tbk	Consumer Cyclical
36	PZZA	Sarimelati Kencana Tbk.	Consumer Cyclical
37	RALS	Ramayana Lestari Sentosa Tbk.	Consumer Cyclical
38	RICY	Ricky Putra Globalindo Tbk	Consumer Cyclical
39	SCMA	Surya Citra Media Tbk.	Consumer Cyclical
40	SMSM	Selamat Sempurna Tbk.	Consumer Cyclical
41	SONA	Sona Topas Tourism Industry Tbk	Consumer Cyclical
42	SRIL	Sri Rejeki Isman Tbk.	Consumer Cyclical
43	TELE	Tiphone Mobile Indonesia Tbk.	Consumer Cyclical
44	TRIO	Trikomsel Oke Tbk.	Consumer Cyclical
45	TURI	Tunas Ridean Tbk.	Consumer Cyclical
46	UFOE	Damai Sejahtera Abadi Tbk.	Consumer Cyclical
47	VIVA	Visi Media Asia Tbk.	Consumer Cyclical
48	WOOD	Integra Indocabinet Tbk.	Consumer Cyclical
49	ADRO	Adaro Energy Tbk.	Energy
50	AKRA	AKR Corporindo Tbk.	Energy
51	ARTI	Ratu Prabu Energy Tbk	Energy
52	BBRM	Pelayaran Nasional Bina Buana	Energy
53	BULL	Buana Lintas Lautan Tbk.	Energy
54	BYAN	Bayan Resources Tbk.	Energy
55	CNKO	Exploitasi Energy Indonesia Tbk	Energy
56	DEWA	Darma Henwa Tbk	Energy
57	DOID	Delta Dunia Makmur Tbk.	Energy
58	DSSA	Dian Swastatika Sentosa Tbk	Energy
59	ELSA	Elnusa Tbk.	Energy
60	ETWA	Eterindo Wahanatama Tbk	Energy
61	GEMS	Golden Energy Mines Tbk.	Energy
62	HITS	Humpuss Intermoda Transportasi	Energy
63	HRUM	Harum Energy Tbk.	Energy
64	INDY	Indika Energy Tbk.	Energy
65	ITMG	Indo Tambangraya Megah Tbk.	Energy
66	JSKY	Sky Energy Indonesia Tbk.	Energy
67	KKGI	Resource Alam Indonesia Tbk.	Energy
68	LEAD	Logindo Samudramakmur Tbk.	Energy
69	MBSS	Mitrabahtera Segara Sejati Tbk	Energy
70	MEDC	Medco Energy Internasional Tbk	Energy
71	MYOH	Samindo Resources Tbk.	Energy
72	PGAS	Perusahaan Gas Negara Tbk.	Energy
73	PSSI	Pelita Samudera Shipping Tbk.	Energy
74	PTBA	Bukit Asam Tbk.	Energy

No	Kode	Nama	Sektor
75	PTIS	Indo Straits Tbk.	Energy
76	PTRO	Petrosea Tbk.	Energy
77	RAJA	Rukun Raharja Tbk.	Energy
78	SOCI	Soechi Lines Tbk.	Energy
79	TOBA	TBS Energy Utama Tbk.	Energy
80	TRAM	Trada Alam Minera Tbk.	Energy
81	UNIQ	Ulima Nitra Tbk.	Energy
82	WINS	Wintermar Offshore Marine Tbk.	Energy

Lampiran 2 – Daftar perusahaan sektor *consumer cyclicals* dan energy di Bursa Efek Indonesia

yang menjadi sampel penelitian periode Tahun 2015-2020.

No	Kode	Nama	Sektor
1	ACES	Ace Hardware Indonesia Tbk.	Consumer Cyclicals
2	AUTO	Astra Otoparts Tbk.	Consumer Cyclicals
3	BATA	Sepatu Bata Tbk.	Consumer Cyclicals
4	BRAM	Indo Kordsa Tbk.	Consumer Cyclicals
5	CSAP	Catur Sentosa Adiprana Tbk.	Consumer Cyclicals
6	ERAA	Erajaya Swasembada Tbk.	Consumer Cyclicals
7	ESTI	Ever Shine Tex Tbk.	Consumer Cyclicals
8	GDYR	Goodyear Indonesia Tbk.	Consumer Cyclicals
9	GJTL	Gajah Tunggal Tbk.	Consumer Cyclicals
10	HDTX	Panasia Indo Resources Tbk.	Consumer Cyclicals
11	HOTL	Saraswati Griya Lestari Tbk.	Consumer Cyclicals
12	IKAI	Intikeramik Alamasri Industri	Consumer Cyclicals
13	IMAS	Indomobil Sukses Internasional	Consumer Cyclicals
14	INDR	Indo-Rama Synthetics Tbk.	Consumer Cyclicals
15	INDS	Indospring Tbk.	Consumer Cyclicals
16	KICI	Kedaung Indah Can Tbk	Consumer Cyclicals
17	LPPF	Matahari Department Store Tbk.	Consumer Cyclicals
18	MAPI	Mitra Adiperkasa Tbk.	Consumer Cyclicals
19	MASA	Multistrada Arah Sarana Tbk.	Consumer Cyclicals
20	MDIA	Intermedia Capital Tbk.	Consumer Cyclicals
21	MNCN	Media Nusantara Citra Tbk.	Consumer Cyclicals
22	MPMX	Mitra Pinasthika Mustika Tbk.	Consumer Cyclicals
23	MSKY	MNC Sky Vision Tbk.	Consumer Cyclicals
24	MYTX	Asia Pacific Investama Tbk.	Consumer Cyclicals
25	PANR	Panorama Sentrawisata Tbk.	Consumer Cyclicals
26	PBRX	Pan Brothers Tbk.	Consumer Cyclicals
27	PJAA	Pembangunan Jaya Ancol Tbk.	Consumer Cyclicals
28	PRAS	Prima Alloy Steel Universal Tb	Consumer Cyclicals
29	RALS	Ramayana Lestari Sentosa Tbk.	Consumer Cyclicals
30	RICY	Ricky Putra Globalindo Tbk	Consumer Cyclicals
31	SCMA	Surya Citra Media Tbk.	Consumer Cyclicals
32	SMSM	Selamat Sempurna Tbk.	Consumer Cyclicals
33	SONA	Sona Topas Tourism Industry Tb	Consumer Cyclicals
34	SRIL	Sri Rejeki Isman Tbk.	Consumer Cyclicals

35	TURI	Tunas Ridean Tbk.	Consumer Cyclicals
36	VIVA	Visi Media Asia Tbk.	Consumer Cyclicals
37	ADRO	Adaro Energy Tbk.	Energy
38	AKRA	AKR Corporindo Tbk.	Energy
39	ARTI	Ratu Prabu Energi Tbk	Energy
40	BBRM	Pelayaran Nasional Bina Buana	Energy
41	BULL	Buana Lintas Lautan Tbk.	Energy
42	BYAN	Bayan Resources Tbk.	Energy
43	CNKO	Exploitasi Energi Indonesia Tbk	Energy
44	DEWA	Darma Henwa Tbk	Energy
45	DOID	Delta Dunia Makmur Tbk.	Energy
46	DSSA	Dian Swastatika Sentosa Tbk	Energy
47	ELSA	Elnusa Tbk.	Energy
48	GEMS	Golden Energy Mines Tbk.	Energy
49	HITS	Humpuss Intermoda Transportasi	Energy
50	HRUM	Harum Energy Tbk.	Energy
51	INDY	Indika Energy Tbk.	Energy
52	ITMG	Indo Tambangraya Megah Tbk.	Energy
53	KKGI	Resource Alam Indonesia Tbk.	Energy
54	LEAD	Logindo Samudramakmur Tbk.	Energy
55	MBSS	Mitrabahtera Segara Sejati Tbk	Energy
56	MEDC	Medco Energi Internasional Tbk	Energy
57	MYOH	Samindo Resources Tbk.	Energy
58	PGAS	Perusahaan Gas Negara Tbk.	Energy
59	PTBA	Bukit Asam Tbk.	Energy
60	PTIS	Indo Straits Tbk.	Energy
61	PTRO	Petrosea Tbk.	Energy
62	RAJA	Rukun Raharja Tbk.	Energy
63	SOCI	Soechi Lines Tbk.	Energy
64	TOBA	TBS Energi Utama Tbk.	Energy
65	WINS	Wintermar Offshore Marine Tbk.	Energy

Lampiran 3 – Nilai rasio dari setiap variabel sesuai dengan perusahaan yang terdaftar pada sektor *consumer cyclicals* dan *energy* di Bursa Efek Indonesia yang menjadi sampel penelitian periode Tahun 2015-2020.

No	Perusahaan	Tahun	Current Ratio	TATO	DAR	ROA	Z Score	Q Value
1	AceHardwareIndonesiaTbk.	2015	5,985	1,451	0,209	0,181	4,805	4,518
2	AceHardwareIndonesiaTbk.	2016	7,261	1,323	0,171	0,183	5,030	3,991
3	AceHardwareIndonesiaTbk.	2017	7,023	1,341	0,207	0,167	4,665	4,659
4	AceHardwareIndonesiaTbk.	2018	6,491	1,361	0,204	0,196	4,760	4,997
5	AceHardwareIndonesiaTbk.	2019	8,076	1,375	0,199	0,167	4,806	4,521
6	AceHardwareIndonesiaTbk.	2020	5,959	1,004	0,279	0,115	3,347	4,331
7	AstraOtopartsTbk.	2015	1,323	0,818	0,293	0,019	2,347	0,830
8	AstraOtopartsTbk.	2016	1,505	0,876	0,279	0,036	2,544	0,955
9	AstraOtopartsTbk.	2017	1,719	0,918	0,271	0,031	2,668	0,944
10	AstraOtopartsTbk.	2018	1,479	0,966	0,291	0,047	2,604	0,737
11	AstraOtopartsTbk.	2019	1,612	0,964	0,273	0,046	2,771	0,646
12	AstraOtopartsTbk.	2020	1,857	0,782	0,258	-0,009	2,513	0,612
13	SepatuBataTbk.	2015	2,471	1,294	0,312	0,162	3,626	1,783
14	SepatuBataTbk.	2016	2,570	1,242	0,308	0,052	3,220	1,584
15	SepatuBataTbk.	2017	2,464	1,139	0,323	0,058	3,163	1,189
16	SepatuBataTbk.	2018	2,471	1,132	0,274	0,087	3,464	1,163
17	SepatuBataTbk.	2019	3,309	1,079	0,243	0,032	3,462	1,237
18	SepatuBataTbk.	2020	1,382	0,593	0,384	-0,226	1,062	1,448
19	IndoKordsaTbk.	2015	1,806	0,712	0,373	0,036	1,848	0,896
20	IndoKordsaTbk.	2016	1,891	0,744	0,332	0,076	2,199	1,087
21	IndoKordsaTbk.	2017	2,388	0,794	0,287	0,095	2,531	1,092
22	IndoKordsaTbk.	2018	2,149	0,892	0,257	0,086	2,715	0,896
23	IndoKordsaTbk.	2019	2,898	1,345	0,322	0,098	3,789	2,200
24	IndoKordsaTbk.	2020	2,562	0,639	0,209	-0,017	2,494	0,838
25	CaturSentosaAdipranaTbk.	2015	1,089	2,068	0,758	0,014	2,479	1,082
26	CaturSentosaAdipranaTbk.	2016	1,258	1,879	0,667	0,017	2,436	1,169
27	CaturSentosaAdipranaTbk.	2017	1,159	1,876	0,703	0,019	2,347	1,061
28	CaturSentosaAdipranaTbk.	2018	1,237	1,882	0,665	0,019	2,422	1,085
29	CaturSentosaAdipranaTbk.	2019	1,138	1,835	0,701	0,008	2,283	1,005
30	CaturSentosaAdipranaTbk.	2020	1,088	1,662	0,730	0,012	2,065	0,956
31	ErajayaSwasembadaTbk.	2015	1,242	2,565	0,589	0,031	3,278	0,792
32	ErajayaSwasembadaTbk.	2016	1,313	2,767	0,541	0,035	3,628	0,775
33	ErajayaSwasembadaTbk.	2017	1,324	3,915	0,582	0,000	4,680	0,822

34	ErajayaSwasembadaTbk.	2018	1,299	1,910	0,620	0,002	2,835	1,173
35	ErajayaSwasembadaTbk.	2019	1,505	3,380	0,489	0,033	4,458	1,077
36	ErajayaSwasembadaTbk.	2020	1,467	3,043	0,493	0,061	4,173	0,935
37	EverShineTexTbk.	2015	0,675	0,651	0,771	-0,184	-0,723	1,233
38	EverShineTexTbk.	2016	1,379	0,711	0,673	0,063	-0,233	0,963
39	EverShineTexTbk.	2017	0,942	0,571	0,761	-0,028	-0,339	0,947
40	EverShineTexTbk.	2018	0,913	0,580	0,738	0,023	-0,210	0,920
41	EverShineTexTbk.	2019	1,116	0,489	0,780	-0,046	-0,334	0,922
42	EverShineTexTbk.	2020	1,167	0,440	0,762	0,011	-0,449	0,898
43	GoodyearIndonesiaTbk.	2015	0,816	1,296	0,535	-0,002	2,045	1,213
44	GoodyearIndonesiaTbk.	2016	0,860	1,369	0,501	0,007	2,198	1,020
45	GoodyearIndonesiaTbk.	2017	0,861	1,303	0,567	-0,018	1,917	0,983
46	GoodyearIndonesiaTbk.	2018	0,578	1,269	0,568	0,006	1,808	0,997
47	GoodyearIndonesiaTbk.	2019	0,609	1,157	0,565	0,017	1,687	1,055
48	GoodyearIndonesiaTbk.	2020	0,657	0,929	0,613	-0,062	1,336	0,949
49	GajahTunggalTbk.	2015	1,778	0,741	0,692	-0,012	1,291	0,797
50	GajahTunggalTbk.	2016	1,731	0,729	0,687	0,024	1,493	0,485
51	GajahTunggalTbk.	2017	1,630	0,778	0,687	-0,008	1,432	0,423
52	GajahTunggalTbk.	2018	1,496	0,779	0,702	0,009	1,365	0,377
53	GajahTunggalTbk.	2019	1,494	0,845	0,669	0,019	1,572	0,348
54	GajahTunggalTbk.	2020	1,605	0,756	0,614	0,035	1,577	0,267
55	PanasiaIndoResourcesTbk.	2015	0,753	0,287	0,714	-0,073	0,138	1,367
56	PanasiaIndoResourcesTbk.	2016	0,753	0,347	0,752	-0,084	0,117	1,188
57	PanasiaIndoResourcesTbk.	2017	0,212	0,321	0,917	-0,209	-0,704	0,917
58	PanasiaIndoResourcesTbk.	2018	0,158	0,900	0,768	-0,383	-0,739	1,541
59	PanasiaIndoResourcesTbk.	2019	0,086	0,020	0,834	-0,156	-4,420	0,834
60	PanasiaIndoResourcesTbk.	2020	0,085	0,028	0,945	-0,125	-5,028	2,089
61	SaraswatiGriyaLestariTbk.	2015	1,095	0,120	0,599	0,000	0,131	1,095
62	SaraswatiGriyaLestariTbk.	2016	1,077	0,112	0,653	-0,012	0,363	1,077
63	SaraswatiGriyaLestariTbk.	2017	0,952	0,093	0,643	0,012	0,652	0,952
64	SaraswatiGriyaLestariTbk.	2018	0,986	0,103	0,685	-0,008	0,331	0,986
65	SaraswatiGriyaLestariTbk.	2019	1,135	0,092	0,726	-0,006	0,192	1,135
66	SaraswatiGriyaLestariTbk.	2020	0,887	0,044	0,753	-0,033	0,113	0,887
67	IntikeramikAlamasriIndustri	2015	0,808	0,362	0,823	-0,279	-1,094	0,931
68	IntikeramikAlamasriIndustri	2016	0,201	0,215	0,838	-0,373	-2,278	0,905
69	IntikeramikAlamasriIndustri	2017	0,034	0,061	1,529	-0,246	-1,741	1,652
70	IntikeramikAlamasriIndustri	2018	0,469	0,008	0,406	0,053	0,741	1,944
71	IntikeramikAlamasriIndustri	2019	0,787	0,062	0,325	-0,052	0,824	1,040
72	IntikeramikAlamasriIndustri	2020	0,480	0,072	0,345	-0,058	0,690	0,863
73	IndomobilSuksesInternasional	2015	0,935	0,728	0,731	0,000	1,051	0,994

74	IndomobilSuksesInternasional	2016	0,924	0,587	0,738	0,000	0,829	0,880
75	IndomobilSuksesInternasional	2017	0,821	0,482	0,692	0,082	0,765	0,765
76	IndomobilSuksesInternasional	2018	0,756	0,436	0,746	0,022	0,601	0,892
77	IndomobilSuksesInternasional	2019	0,775	0,416	0,790	-0,001	0,555	0,861
78	IndomobilSuksesInternasional	2020	0,756	0,315	0,737	0,040	0,471	0,792
79	Indo-RamaSyntheticsTbk.	2015	1,148	0,847	0,631	0,017	1,243	0,676
80	Indo-RamaSyntheticsTbk.	2016	1,157	0,817	0,646	0,003	1,272	0,693
81	Indo-RamaSyntheticsTbk.	2017	1,046	0,964	0,639	0,001	1,426	0,714
82	Indo-RamaSyntheticsTbk.	2018	1,038	1,042	0,566	0,078	1,876	0,899
83	Indo-RamaSyntheticsTbk.	2019	1,040	1,019	0,507	0,045	1,896	0,659
84	Indo-RamaSyntheticsTbk.	2020	1,091	0,771	0,507	0,011	1,039	0,655
85	IndospringTbk.	2015	2,231	0,650	0,249	0,052	2,271	1,112
86	IndospringTbk.	2016	3,033	0,661	0,165	0,058	3,255	0,380
87	IndospringTbk.	2017	5,125	0,808	0,118	0,046	4,596	0,458
88	IndospringTbk.	2018	5,211	0,967	0,117	0,046	4,815	0,704
89	IndospringTbk.	2019	5,828	0,738	0,092	0,157	5,402	0,625
90	IndospringTbk.	2020	6,167	0,575	0,093	0,020	4,488	0,557
91	KedaungIndahCanTbk	2015	5,744	0,685	0,302	0,190	2,063	0,560
92	KedaungIndahCanTbk	2016	5,345	0,711	0,363	-0,031	1,810	0,600
93	KedaungIndahCanTbk	2017	7,295	0,759	0,388	0,017	2,035	0,704
94	KedaungIndahCanTbk	2018	6,114	0,564	0,386	0,020	1,603	0,894
95	KedaungIndahCanTbk	2019	7,578	0,596	0,428	-0,048	1,474	0,793
96	KedaungIndahCanTbk	2020	7,832	0,569	0,486	-0,042	0,819	0,858
97	MatahariDepartmentStoreTbk.	2015	0,932	1,473	0,716	0,462	4,408	13,920
98	MatahariDepartmentStoreTbk.	2016	1,149	1,324	0,618	0,411	4,136	9,701
99	MatahariDepartmentStoreTbk.	2017	1,139	1,203	0,571	0,348	3,806	5,947
100	MatahariDepartmentStoreTbk.	2018	1,100	1,323	0,639	0,228	3,482	3,884
101	MatahariDepartmentStoreTbk.	2019	1,058	1,357	0,639	0,290	1,985	3,180
102	MatahariDepartmentStoreTbk.	2020	0,564	0,490	0,908	-0,131	1,562	1,438
103	MitraAdiperkasaTbk.	2015	1,731	1,353	0,686	0,686	2,062	0,752
104	MitraAdiperkasaTbk.	2016	1,582	1,324	0,700	0,700	2,062	0,784
105	MitraAdiperkasaTbk.	2017	1,489	1,427	0,629	0,629	2,248	0,718
106	MitraAdiperkasaTbk.	2018	1,350	1,498	0,520	0,520	2,603	0,625
107	MitraAdiperkasaTbk.	2019	1,438	1,552	0,471	0,471	2,779	1,723
108	MitraAdiperkasaTbk.	2020	1,112	0,841	0,632	0,632	1,227	1,372
109	MultistradaArahSaranaTbk.	2015	1,285	0,396	0,423	-0,045	1,023	0,813
110	MultistradaArahSaranaTbk.	2016	1,054	0,378	0,446	-0,011	1,004	0,749
111	MultistradaArahSaranaTbk.	2017	0,950	0,485	0,489	-0,013	0,932	0,779
112	MultistradaArahSaranaTbk.	2018	1,060	0,494	0,506	-0,032	0,883	1,216
113	MultistradaArahSaranaTbk.	2019	1,782	0,706	0,567	-0,027	1,154	1,240

114	MultistradaArahSaranaTbk.	2020	1,989	0,648	0,492	0,071	1,396	1,940
115	IntermediaCapitalTbk.	2015	2,617	0,606	0,296	0,115	4,584	0,866
116	IntermediaCapitalTbk.	2016	3,801	0,591	0,254	0,216	3,453	0,490
117	IntermediaCapitalTbk.	2017	5,141	0,386	0,485	0,104	2,082	0,616
118	IntermediaCapitalTbk.	2018	2,591	0,334	0,556	-0,023	1,375	0,654
119	IntermediaCapitalTbk.	2019	1,558	0,247	0,590	0,011	1,255	0,913
120	IntermediaCapitalTbk.	2020	1,516	0,194	0,615	0,012	1,208	0,948
121	MediaNusantaraCitraTbk.	2015	7,431	0,436	0,339	0,087	2,320	2,135
122	MediaNusantaraCitraTbk.	2016	1,581	0,464	0,334	0,109	2,321	1,995
123	MediaNusantaraCitraTbk.	2017	4,604	0,468	0,349	0,105	2,465	1,531
124	MediaNusantaraCitraTbk.	2018	3,119	0,456	0,349	0,100	2,356	0,876
125	MediaNusantaraCitraTbk.	2019	3,569	0,468	0,298	0,132	2,775	1,429
126	MediaNusantaraCitraTbk.	2020	3,851	0,420	0,236	0,099	3,025	1,033
127	MitraPinasthikaMustikaTbk.	2015	1,594	1,149	0,631	0,008	1,784	0,777
128	MitraPinasthikaMustikaTbk.	2016	1,292	1,187	0,622	0,028	1,811	0,858
129	MitraPinasthikaMustikaTbk.	2017	1,470	1,467	0,525	0,051	2,261	0,943
130	MitraPinasthikaMustikaTbk.	2018	2,128	1,331	0,266	0,323	3,224	0,585
131	MitraPinasthikaMustikaTbk.	2019	2,007	1,732	0,240	0,047	3,749	0,539
132	MitraPinasthikaMustikaTbk.	2020	1,958	1,169	0,240	0,010	2,848	0,463
133	MNCSkyVisionTbk.	2015	0,195	0,484	0,778	-0,028	-0,251	2,185
134	MNCSkyVisionTbk.	2016	0,610	0,561	0,763	-0,039	0,418	2,281
135	MNCSkyVisionTbk.	2017	0,624	0,537	0,555	-0,073	0,555	1,984
136	MNCSkyVisionTbk.	2018	0,284	0,543	0,577	-0,027	0,220	1,975
137	MNCSkyVisionTbk.	2019	0,975	0,563	0,348	-0,017	1,015	3,664
138	MNCSkyVisionTbk.	2020	1,241	0,439	0,422	-0,041	0,580	2,147
139	AsiaPacificInvestamaTbk.	2015	0,345	0,973	1,292	-0,152	-0,422	1,326
140	AsiaPacificInvestamaTbk.	2016	0,421	0,801	1,571	-0,220	-0,875	1,620
141	AsiaPacificInvestamaTbk.	2017	0,465	0,474	0,899	0,348	-0,266	0,951
142	AsiaPacificInvestamaTbk.	2018	0,428	0,621	0,936	-0,038	-0,239	0,978
143	AsiaPacificInvestamaTbk.	2019	0,442	0,501	0,915	-0,075	-0,439	1,033
144	AsiaPacificInvestamaTbk.	2020	0,380	0,475	0,991	-0,072	-0,389	1,091
145	PanoramaSentrawisataTbk.	2015	0,969	1,101	0,763	0,029	1,554	1,073
146	PanoramaSentrawisataTbk.	2016	1,220	0,936	0,669	0,001	1,420	0,998
147	PanoramaSentrawisataTbk.	2017	1,542	0,757	0,544	0,012	1,451	0,793
148	PanoramaSentrawisataTbk.	2018	1,227	1,106	0,541	-0,013	1,699	0,786
149	PanoramaSentrawisataTbk.	2019	1,463	0,908	0,552	0,077	1,476	0,738
150	PanoramaSentrawisataTbk.	2020	0,915	0,449	0,670	-0,122	0,388	0,774
151	PanBrothersTbk.	2015	3,598	0,945	0,513	0,024	1,918	1,106
152	PanBrothersTbk.	2016	3,761	0,928	0,562	0,024	1,895	0,989
153	PanBrothersTbk.	2017	4,581	0,958	0,590	0,015	1,929	1,037

154	PanBrothersTbk.	2018	6,457	1,056	0,567	0,029	2,184	0,992
155	PanBrothersTbk.	2019	6,506	1,148	0,681	0,027	2,373	1,091
156	PanBrothersTbk.	2020	2,465	0,988	0,596	0,028	1,983	0,759
157	PembangunanJayaAncolTbk.	2015	1,180	0,361	0,429	0,092	1,726	1,464
158	PembangunanJayaAncolTbk.	2016	0,890	0,341	0,515	0,040	1,257	1,373
159	PembangunanJayaAncolTbk.	2017	1,043	0,331	0,268	0,055	1,834	0,832
160	PembangunanJayaAncolTbk.	2018	0,804	0,294	0,513	0,050	1,263	0,964
161	PembangunanJayaAncolTbk.	2019	1,026	0,332	0,475	0,055	1,489	0,860
162	PembangunanJayaAncolTbk.	2020	0,296	0,102	0,564	-0,093	0,286	0,802
163	PrimaAlloySteelUniversalTb	2015	1,005	0,306	0,529	0,025	0,788	0,586
164	PrimaAlloySteelUniversalTb	2016	1,007	0,230	0,566	-0,019	0,670	0,641
165	PrimaAlloySteelUniversalTb	2017	1,002	0,226	0,561	-0,011	0,674	0,661
166	PrimaAlloySteelUniversalTb	2018	0,823	0,351	0,579	0,004	0,739	0,655
167	PrimaAlloySteelUniversalTb	2019	0,602	0,204	0,606	-0,027	0,339	0,663
168	PrimaAlloySteelUniversalTb	2020	2,380	0,181	0,693	-0,076	0,530	0,745
169	RamayanaLestariSentosaTbk.	2015	2,946	1,209	0,271	0,073	3,459	1,242
170	RamayanaLestariSentosaTbk.	2016	2,806	1,260	0,282	0,086	3,527	2,011
171	RamayanaLestariSentosaTbk.	2017	2,950	1,149	0,286	0,082	3,396	1,975
172	RamayanaLestariSentosaTbk.	2018	3,255	1,095	0,270	0,115	3,607	2,135
173	RamayanaLestariSentosaTbk.	2019	3,538	0,991	0,262	0,114	3,565	1,533
174	RamayanaLestariSentosaTbk.	2020	3,458	0,478	0,296	-0,021	2,283	1,285
175	RickyPutraGlobalindoTbk	2015	1,186	0,927	0,666	0,010	1,452	0,751
176	RickyPutraGlobalindoTbk	2016	1,149	0,948	0,680	0,010	1,453	0,757
177	RickyPutraGlobalindoTbk	2017	1,188	1,167	0,686	0,011	1,705	0,756
178	RickyPutraGlobalindoTbk	2018	1,218	1,369	0,711	0,011	1,897	0,779
179	RickyPutraGlobalindoTbk	2019	1,200	1,328	0,718	0,009	1,891	0,777
180	RickyPutraGlobalindoTbk	2020	1,334	0,740	0,785	-0,047	1,340	0,827
181	SuryaCitraMediaTbk.	2015	3,305	0,928	0,252	0,337	4,288	10,179
182	SuryaCitraMediaTbk.	2016	2,981	0,938	0,231	0,312	4,366	8,112
183	SuryaCitraMediaTbk.	2017	3,644	0,827	0,182	0,243	4,571	6,412
184	SuryaCitraMediaTbk.	2018	4,261	0,815	0,169	0,239	4,583	4,065
185	SuryaCitraMediaTbk.	2019	3,599	0,822	0,183	0,155	4,088	2,744
186	SuryaCitraMediaTbk.	2020	2,340	0,754	0,424	0,175	2,848	4,172
187	SelamatSempurnaTbk.	2015	2,394	1,263	0,351	0,201	3,540	1,123
188	SelamatSempurnaTbk.	2016	2,860	1,277	0,299	0,210	3,833	2,802
189	SelamatSempurnaTbk.	2017	3,739	1,367	0,252	0,231	4,361	3,210
190	SelamatSempurnaTbk.	2018	3,943	1,404	0,232	0,233	4,369	3,110
191	SelamatSempurnaTbk.	2019	4,637	1,267	0,214	0,199	4,540	2,976
192	SelamatSempurnaTbk.	2020	5,761	0,958	0,215	0,165	4,050	2,578
193	SonaTopasTourismIndustryTb	2015	3,219	1,270	0,376	0,037	2,860	1,556

194	SonaTopasTourismIndustryTb	2016	2,514	1,387	0,433	-0,018	2,557	1,242
195	SonaTopasTourismIndustryTb	2017	2,224	1,387	0,442	0,046	2,724	1,109
196	SonaTopasTourismIndustryTb	2018	2,561	1,581	0,391	0,100	3,371	1,900
197	SonaTopasTourismIndustryTb	2019	4,291	1,372	0,250	0,064	3,082	2,032
198	SonaTopasTourismIndustryTb	2020	7,485	0,216	0,176	-0,152	3,577	2,503
199	SriRejekiIsmanTbk.	2015	4,812	0,806	0,647	0,071	1,797	1,315
200	SriRejekiIsmanTbk.	2016	3,060	0,667	0,650	0,062	1,625	0,986
201	SriRejekiIsmanTbk.	2017	3,682	0,637	0,629	0,055	1,688	1,110
202	SriRejekiIsmanTbk.	2018	3,085	0,758	0,622	0,063	1,829	0,992
203	SriRejekiIsmanTbk.	2019	4,902	0,758	0,620	0,052	1,924	0,865
204	SriRejekiIsmanTbk.	2020	2,890	0,693	0,637	0,045	1,739	0,842
205	TunasRideanTbk.	2015	1,380	2,329	0,454	0,068	3,665	1,222
206	TunasRideanTbk.	2016	1,306	2,502	0,433	0,111	4,058	1,890
207	TunasRideanTbk.	2017	1,407	2,364	0,426	0,083	3,865	1,580
208	TunasRideanTbk.	2018	1,450	2,221	0,411	0,095	3,782	1,511
209	TunasRideanTbk.	2019	1,469	2,066	0,372	0,089	3,727	1,170
210	TunasRideanTbk.	2020	1,693	1,443	0,329	0,008	3,063	1,587
211	VisiMediaAsiaTbk.	2015	1,404	0,340	0,652	-0,078	0,720	1,316
212	VisiMediaAsiaTbk.	2016	2,652	0,393	0,616	0,068	1,337	1,333
213	VisiMediaAsiaTbk.	2017	2,242	0,359	0,640	0,021	1,045	1,335
214	VisiMediaAsiaTbk.	2018	1,142	0,299	0,789	-0,134	0,096	1,058
215	VisiMediaAsiaTbk.	2019	0,621	0,247	0,866	-0,063	-0,057	1,010
216	VisiMediaAsiaTbk.	2020	0,488	0,213	0,975	-0,104	-0,418	1,071
217	AdaroEnergyTbk.	2015	2,404	0,451	0,437	0,030	1,442	0,637
218	AdaroEnergyTbk.	2016	2,471	0,387	0,420	0,059	1,567	1,038
219	AdaroEnergyTbk.	2017	2,559	0,478	0,400	0,076	1,928	1,044
220	AdaroEnergyTbk.	2018	1,960	0,513	0,391	0,066	1,896	0,771
221	AdaroEnergyTbk.	2019	1,712	0,479	0,448	0,054	1,635	0,944
222	AdaroEnergyTbk.	2020	1,512	0,397	0,381	0,016	1,609	0,889
223	AKRCorporindoTbk.	2015	1,496	1,300	0,521	0,071	2,336	2,384
224	AKRCorporindoTbk.	2016	1,271	0,961	0,490	0,057	1,977	2,003
225	AKRCorporindoTbk.	2017	1,624	1,087	0,463	0,080	2,213	1,975
226	AKRCorporindoTbk.	2018	1,398	1,181	0,502	0,081	2,132	1,366
227	AKRCorporindoTbk.	2019	1,237	1,014	0,530	0,031	1,854	1,271
228	AKRCorporindoTbk.	2020	1,576	0,948	0,435	0,052	2,136	1,118
229	RatuPrabuEnergiTbk	2015	4,824	0,092	0,312	0,006	1,261	0,856
230	RatuPrabuEnergiTbk	2016	3,159	0,080	0,338	0,004	1,098	0,488
231	RatuPrabuEnergiTbk	2017	6,740	0,100	0,298	0,011	1,313	0,454
232	RatuPrabuEnergiTbk	2018	3,569	0,112	0,341	0,012	1,154	0,485
233	RatuPrabuEnergiTbk	2019	0,703	0,097	0,551	-0,556	-1,330	0,771

234	RatuPrabuEnergiTbk	2020	0,640	0,038	1,183	-1,122	-3,575	1,642
235	PelayaranNasionalBinaBuana	2015	0,138	0,157	0,508	0,175	0,902	0,635
236	PelayaranNasionalBinaBuana	2016	0,161	0,181	0,507	0,056	0,494	0,649
237	PelayaranNasionalBinaBuana	2017	0,085	0,246	0,680	-0,402	-1,677	0,873
238	PelayaranNasionalBinaBuana	2018	0,827	0,242	0,735	-0,093	-0,428	0,951
239	PelayaranNasionalBinaBuana	2019	0,929	0,223	0,765	-0,058	-0,481	1,014
240	PelayaranNasionalBinaBuana	2020	0,354	0,305	0,807	-0,297	-2,468	1,318
241	BuanaLintasLautanTbk.	2015	1,107	0,245	0,505	0,080	0,333	0,561
242	BuanaLintasLautanTbk.	2016	1,104	0,215	0,587	-0,015	0,115	0,679
243	BuanaLintasLautanTbk.	2017	1,005	0,209	0,492	0,108	0,482	0,654
244	BuanaLintasLautanTbk.	2018	1,324	2,591	4,129	0,449	2,990	5,992
245	BuanaLintasLautanTbk.	2019	1,538	0,184	0,486	0,066	0,744	0,727
246	BuanaLintasLautanTbk.	2020	1,001	0,235	0,577	0,066	0,764	0,964
247	BayanResourcesTbk.	2015	1,885	0,496	0,816	-0,088	0,431	2,843
248	BayanResourcesTbk.	2016	2,546	0,674	0,772	0,023	1,068	2,577
249	BayanResourcesTbk.	2017	1,024	1,201	0,420	0,382	3,436	3,354
250	BayanResourcesTbk.	2018	1,237	1,457	0,411	0,431	4,408	4,386
251	BayanResourcesTbk.	2019	0,894	1,089	0,516	0,183	2,537	3,499
252	BayanResourcesTbk.	2020	3,250	0,861	0,468	0,213	2,841	2,726
253	ExploitasiEnergiIndonesiaTbk	2015	1,183	0,199	0,544	-0,104	0,350	0,625
254	ExploitasiEnergiIndonesiaTbk	2016	1,008	0,426	0,626	-0,114	0,229	0,714
255	ExploitasiEnergiIndonesiaTbk	2017	0,799	0,415	0,887	-0,535	-1,648	1,008
256	ExploitasiEnergiIndonesiaTbk	2018	1,227	0,945	1,303	-0,458	-1,175	1,468
257	ExploitasiEnergiIndonesiaTbk	2019	0,450	0,747	1,416	0,073	-0,674	1,690
258	ExploitasiEnergiIndonesiaTbk	2020	0,237	0,797	2,036	-0,239	-2,932	2,439
259	DarmaHenwaTbk	2015	1,253	0,644	0,397	0,003	1,180	0,609
260	DarmaHenwaTbk	2016	1,200	0,695	0,419	0,001	1,215	0,637
261	DarmaHenwaTbk	2017	0,835	0,604	0,434	0,006	1,042	0,634
262	DarmaHenwaTbk	2018	0,795	0,665	0,444	0,008	1,040	0,626
263	DarmaHenwaTbk	2019	0,362	0,627	0,574	0,006	0,425	0,717
264	DarmaHenwaTbk	2020	1,115	0,551	0,511	0,004	0,970	0,651
265	DeltaDuniaMakmurTbk.	2015	3,003	0,680	0,898	0,000	0,961	0,937
266	DeltaDuniaMakmurTbk.	2016	2,919	0,693	0,857	0,044	1,272	1,215
267	DeltaDuniaMakmurTbk.	2017	1,589	0,809	0,813	0,045	1,446	1,290
268	DeltaDuniaMakmurTbk.	2018	1,584	0,754	0,779	0,068	1,447	1,043
269	DeltaDuniaMakmurTbk.	2019	1,832	0,746	0,763	0,015	1,313	0,913
270	DeltaDuniaMakmurTbk.	2020	1,668	0,617	0,729	-0,017	1,035	0,950
271	DianSwastatikaSentosaTbk	2015	1,548	0,380	0,440	0,089	1,428	0,778
272	DianSwastatikaSentosaTbk	2016	1,748	0,319	0,425	0,037	1,354	0,568
273	DianSwastatikaSentosaTbk	2017	1,662	0,483	0,469	0,070	1,512	0,743

274	DianSwastatikaSentosaTbk	2018	1,219	0,522	0,553	0,023	1,332	0,765
275	DianSwastatikaSentosaTbk	2019	1,297	0,448	0,560	0,036	1,189	0,766
276	DianSwastatikaSentosaTbk	2020	1,553	0,520	0,452	-0,025	1,413	0,754
277	ElnusaTbk.	2015	1,435	0,857	0,402	0,085	2,258	0,811
278	ElnusaTbk.	2016	1,487	0,864	0,313	0,076	2,569	1,045
279	ElnusaTbk.	2017	1,354	1,025	0,371	0,049	2,392	0,931
280	ElnusaTbk.	2018	1,492	1,171	0,417	0,051	2,471	0,860
281	ElnusaTbk.	2019	1,477	1,232	0,474	0,051	2,372	0,803
282	ElnusaTbk.	2020	1,639	1,022	0,505	0,033	2,091	0,845
283	GoldenEnergyMinesTbk.	2015	2,794	0,955	0,330	0,007	2,148	1,943
284	GoldenEnergyMinesTbk.	2016	3,774	1,018	0,299	0,089	2,445	3,428
285	GoldenEnergyMinesTbk.	2017	1,682	0,495	0,505	0,202	2,120	2,527
286	GoldenEnergyMinesTbk.	2018	1,320	1,491	0,550	0,143	2,630	2,027
287	GoldenEnergyMinesTbk.	2019	1,323	1,419	0,541	0,084	2,449	1,923
288	GoldenEnergyMinesTbk.	2020	1,234	1,304	0,571	0,118	2,341	1,877
289	HumpussIntermodaTransportasi	2015	0,934	0,362	0,857	0,013	0,587	3,419
290	HumpussIntermodaTransportasi	2016	1,120	0,366	0,788	0,034	0,707	3,146
291	HumpussIntermodaTransportasi	2017	0,979	0,386	0,764	0,056	0,844	2,862
292	HumpussIntermodaTransportasi	2018	0,848	0,415	0,730	0,062	0,940	2,395
293	HumpussIntermodaTransportasi	2019	0,724	0,423	0,691	0,064	0,998	2,431
294	HumpussIntermodaTransportasi	2020	0,581	0,405	0,695	0,033	0,817	1,707
295	HarumEnergyTbk.	2015	6,914	0,930	0,139	-0,046	5,566	0,631
296	HarumEnergyTbk.	2016	5,066	0,525	0,140	0,043	4,011	1,182
297	HarumEnergyTbk.	2017	5,687	0,709	0,138	0,120	4,589	1,029
298	HarumEnergyTbk.	2018	4,560	0,719	0,170	0,089	4,139	0,728
299	HarumEnergyTbk.	2019	9,222	0,587	0,106	0,046	5,089	0,651
300	HarumEnergyTbk.	2020	10,074	0,316	0,095	0,121	5,813	1,182
301	IndikaEnergyTbk.	2015	1,636	0,510	0,613	-0,034	0,969	0,633
302	IndikaEnergyTbk.	2016	2,133	0,425	0,593	-0,056	0,859	0,743
303	IndikaEnergyTbk.	2017	2,053	0,302	0,693	0,088	1,075	1,017
304	IndikaEnergyTbk.	2018	2,177	0,807	0,693	0,088	1,587	0,848
305	IndikaEnergyTbk.	2019	2,012	0,770	0,711	-0,005	1,342	0,835
306	IndikaEnergyTbk.	2020	1,970	0,595	0,752	-0,037	0,978	0,935
307	IndoTambangrayaMegahTbk.	2015	1,802	1,349	0,292	0,054	3,193	0,689
308	IndoTambangrayaMegahTbk.	2016	2,257	1,130	0,250	0,108	3,435	1,423
309	IndoTambangrayaMegahTbk.	2017	2,434	1,244	0,295	0,184	3,688	1,528
310	IndoTambangrayaMegahTbk.	2018	1,966	1,392	0,328	0,181	3,584	1,391
311	IndoTambangrayaMegahTbk.	2019	2,012	1,419	0,268	0,106	3,538	1,017
312	IndoTambangrayaMegahTbk.	2020	2,026	1,023	0,270	0,027	2,849	1,199
313	ResourceAlamIndonesiaTbk.	2015	2,219	1,127	0,221	0,028	3,865	0,518

314	ResourceAlamIndonesiaTbk.	2016	4,051	0,938	0,145	0,105	4,984	1,235
315	ResourceAlamIndonesiaTbk.	2017	3,540	0,797	0,156	0,124	4,739	1,225
316	ResourceAlamIndonesiaTbk.	2018	1,478	0,486	0,261	-0,011	2,993	1,239
317	ResourceAlamIndonesiaTbk.	2019	2,174	0,909	0,261	0,053	3,210	0,892
318	ResourceAlamIndonesiaTbk.	2020	3,051	0,664	0,225	-0,073	2,850	1,039
319	LogindoSamudramakmurTbk.	2015	1,334	0,176	0,525	-0,005	0,863	0,620
320	LogindoSamudramakmurTbk.	2016	1,388	0,146	0,518	-0,089	0,502	0,610
321	LogindoSamudramakmurTbk.	2017	0,886	0,133	0,532	-0,095	0,360	0,648
322	LogindoSamudramakmurTbk.	2018	0,692	0,133	0,529	-0,224	-0,407	0,597
323	LogindoSamudramakmurTbk.	2019	1,391	0,170	0,732	-0,059	0,075	0,828
324	LogindoSamudramakmurTbk.	2020	3,243	0,181	0,732	-0,019	0,172	0,834
325	MitrabahteraSegaraSejatiTbk	2015	2,089	0,292	0,262	-0,033	1,955	0,371
326	MitrabahteraSegaraSejatiTbk	2016	1,306	0,252	0,243	-0,115	1,704	0,402
327	MitrabahteraSegaraSejatiTbk	2017	6,013	0,285	0,218	-0,039	2,290	0,535
328	MitrabahteraSegaraSejatiTbk	2018	4,295	0,314	0,285	-0,068	1,717	0,531
329	MitrabahteraSegaraSejatiTbk	2019	3,712	0,357	0,212	0,008	2,565	0,490
330	MitrabahteraSegaraSejatiTbk	2020	2,109	0,282	0,195	-0,076	2,308	0,496
331	MedcoEnergiInternasionalTbk	2015	1,984	0,198	0,759	-0,062	0,540	0,824
332	MedcoEnergiInternasionalTbk	2016	1,984	0,167	0,660	0,054	0,893	0,749
333	MedcoEnergiInternasionalTbk	2017	1,527	0,175	0,728	0,037	0,812	0,952
334	MedcoEnergiInternasionalTbk	2018	1,658	0,232	0,736	-0,004	0,825	0,896
335	MedcoEnergiInternasionalTbk	2019	2,402	0,229	0,776	-0,006	0,762	0,961
336	MedcoEnergiInternasionalTbk	2020	1,473	0,185	0,794	-0,038	0,510	0,972
337	SamindoResourcesTbk.	2015	2,320	1,404	0,421	0,129	3,173	0,941
338	SamindoResourcesTbk.	2016	4,298	1,291	0,270	0,151	3,769	0,973
339	SamindoResourcesTbk.	2017	2,845	1,382	0,246	0,089	3,773	1,084
340	SamindoResourcesTbk.	2018	3,475	1,593	0,247	0,080	4,526	1,299
341	SamindoResourcesTbk.	2019	3,285	1,589	0,236	0,171	4,440	1,520
342	SamindoResourcesTbk.	2020	6,308	1,148	0,146	0,144	5,191	1,492
343	PerusahaanGasNegaraTbk.	2015	2,581	0,472	0,535	0,064	1,537	1,276
344	PerusahaanGasNegaraTbk.	2016	2,606	0,429	0,536	0,046	1,466	1,249
345	PerusahaanGasNegaraTbk.	2017	2,655	0,436	0,473	0,031	1,514	0,856
346	PerusahaanGasNegaraTbk.	2018	1,542	0,487	0,597	0,042	1,432	1,044
347	PerusahaanGasNegaraTbk.	2019	1,963	0,522	0,561	0,018	1,458	1,075
348	PerusahaanGasNegaraTbk.	2020	1,695	0,383	0,608	-0,028	0,708	0,985
349	BukitAsamTbk.	2015	1,544	0,820	0,450	0,111	2,484	1,015
350	BukitAsamTbk.	2016	1,656	0,757	0,416	0,101	2,457	1,834
351	BukitAsamTbk.	2017	1,656	0,757	0,432	0,101	2,436	0,711
352	BukitAsamTbk.	2018	2,463	0,886	0,372	0,176	3,078	2,434
353	BukitAsamTbk.	2019	2,490	0,835	0,294	0,147	3,252	1,435

354	BukitAsamTbk.	2020	2,160	0,720	0,296	0,094	2,833	1,602
355	IndoStraitsTbk.	2015	0,310	0,114	0,487	-0,216	-0,101	1,058
356	IndoStraitsTbk.	2016	0,274	0,236	0,625	-0,306	-0,153	1,363
357	IndoStraitsTbk.	2017	0,496	0,275	0,593	-0,011	0,416	1,203
358	IndoStraitsTbk.	2018	0,727	0,322	0,567	0,004	0,675	0,888
359	IndoStraitsTbk.	2019	0,964	0,362	0,540	0,006	0,756	0,752
360	IndoStraitsTbk.	2020	2,625	0,346	0,529	0,001	0,805	0,706
361	PetroseaTbk.	2015	1,553	0,486	0,581	-0,029	1,176	0,631
362	PetroseaTbk.	2016	2,159	0,492	0,524	-0,018	1,244	0,651
363	PetroseaTbk.	2017	1,654	0,595	0,368	0,017	1,604	0,651
364	PetroseaTbk.	2018	1,692	0,838	0,656	0,042	1,714	0,880
365	PetroseaTbk.	2019	1,514	0,865	0,614	0,055	1,840	0,826
366	PetroseaTbk.	2020	1,638	0,643	0,563	0,056	1,698	0,824
367	RukunRaharjaTbk.	2015	2,196	1,279	0,445	0,063	2,420	0,823
368	RukunRaharjaTbk.	2016	1,453	1,287	0,370	0,055	2,524	0,784
369	RukunRaharjaTbk.	2017	2,284	0,989	0,201	0,096	6,145	0,801
370	RukunRaharjaTbk.	2018	3,750	0,618	0,311	0,066	2,294	0,805
371	RukunRaharjaTbk.	2019	3,010	0,677	0,320	0,034	2,232	0,638
372	RukunRaharjaTbk.	2020	2,820	0,593	0,260	0,015	2,387	0,714
373	SoechiLinesTbk.	2015	0,470	0,277	0,457	0,080	1,172	0,930
374	SoechiLinesTbk.	2016	0,640	0,234	0,469	0,037	1,042	0,785
375	SoechiLinesTbk.	2017	0,801	0,237	0,464	0,036	1,100	0,673
376	SoechiLinesTbk.	2018	2,541	0,198	0,512	0,020	1,024	0,607
377	SoechiLinesTbk.	2019	2,877	0,229	0,512	0,013	1,068	0,639
378	SoechiLinesTbk.	2020	2,567	0,197	0,453	0,041	1,295	0,653
379	TBSEnergiUtamaTbk.	2015	1,400	1,235	0,451	0,106	2,405	0,538
380	TBSEnergiUtamaTbk.	2016	0,968	0,987	0,435	0,026	2,017	0,613
381	TBSEnergiUtamaTbk.	2017	1,526	0,892	0,498	0,148	2,111	0,719
382	TBSEnergiUtamaTbk.	2018	1,224	0,874	0,570	0,132	2,049	0,683
383	TBSEnergiUtamaTbk.	2019	0,920	0,828	0,584	0,070	1,697	0,910
384	TBSEnergiUtamaTbk.	2020	0,732	0,430	0,623	0,044	1,088	1,008
385	WintermarOffshoreMarineTbk.	2015	0,751	0,224	0,430	-0,021	0,923	0,540
386	WintermarOffshoreMarineTbk.	2016	0,886	0,222	0,423	-0,056	0,832	0,588
387	WintermarOffshoreMarineTbk.	2017	0,886	0,222	0,423	-0,056	0,832	0,641
388	WintermarOffshoreMarineTbk.	2018	0,648	0,183	0,405	-0,118	0,579	0,595
389	WintermarOffshoreMarineTbk.	2019	0,589	0,226	0,373	-0,067	0,731	0,521
390	WintermarOffshoreMarineTbk.	2020	1,259	0,197	0,363	-0,065	0,852	0,509

Lampiran 4 – Hasil olahdata rasio keuangan menggunakan aplikasi Stata 16

Descriptive Analysis

Variable	Obs	Mean	Std. Dev.	Min	Max
CurrentRatio	390	2.065022	1.665342	.0337051	10.07431
TotalAsset~r	390	.7738783	.546081	.0084342	3.915298
DebtAssetR~o	390	.524919	.2992675	.0924829	4.128835
ReturnonAs~t	390	.0355278	.1506877	-1.121759	.7001424
AltmanZSc~93	390	1.801113	1.575436	-5.028222	6.144964
QValue	390	1.33609	1.311783	.2667975	13.91988

Normality Test

Skewness/Kurtosis tests for Normality

Variable	Obs	Pr(Skewness)	Pr(Kurtosis)	adj chi2(2)	joint Prob>chi2
QValue	390	0.0000	0.0000	.	0.0000
CurrentRatio	390	0.0000	0.0000	.	0.0000
TotalAsset~r	390	0.0000	0.0000	.	0.0000
DebtAssetR~o	390	0.0000	0.0000	.	0.0000
ReturnonAs~t	390	0.0000	0.0000	.	0.0000
AltmanZSc~93	390	0.0395	0.0002	15.83	0.0004

Colleration Test

	Current~o	TotalA~r	DebtAs~o	Return~t	Altma~93	QValue
CurrentRatio	1.0000					
	390					
TotalAsset~r	0.0837	1.0000				
	0.0988	390				
		390				
DebtAssetR~o	-0.4335	-0.0237	1.0000			
	0.0000	0.6414	390			
		390	390			
ReturnonAs~t	0.2180	0.3756	-0.2040	1.0000		
	0.0000	0.0000	0.0000	390		
		390	390	390		
AltmanZSc~93	0.5656	0.5998	-0.5557	0.5983	1.0000	
	0.0000	0.0000	0.0000	0.0000	390	
		390	390	390	390	
QValue	0.1202	0.2231	0.0681	0.3592	0.2980	1.0000
	0.0176	0.0000	0.1793	0.0000	0.0000	390
		390	390	390	390	390

Breusch-Pagan / Cook-Weisberg test for heteroskedasticity

Ho: Constant variance

Variables: fitted values of Y

chi2(1) = 351.84
 Prob > chi2 = 0.0000

Multicollinearity Test

. *multicollinearity
 . estat vif

Variable	VIF	1/VIF
X5	5.49	0.182146
X2	2.32	0.431168
X3	1.93	0.517672
X1	1.80	0.556655
X4	1.69	0.592105
Mean VIF	2.65	

Structural Equation Modeling (SEM)

depvars	Variance			R-squared	mc	mc2
	fitted	predicted	residual			
observed						
X5	2.475633	2.024707	.4509262	.8178542	.9043529	.8178542
Y	1.716362	.1524271	1.563935	.0888082	.2980071	.0888082
overall				.8178542		

mc = correlation between depvar and its prediction

mc2 = mc^2 is the Bentler-Raykov squared multiple correlation coefficient

Uji Hipotesis

Direct effects

		Coef.	Robust Std. Err.	z	P> z	Std. Coef.
Structural						
X5						
X1		.2958441	.0478732	6.18	0.000	.3127272
X2		1.32047	.070251	18.80	0.000	.4577043
X3		-1.846796	.5850417	-3.16	0.002	-.3508148
X4		2.996838	.5142557	5.83	0.000	.2866424
Y						
X5		.3621893	.1371953	2.64	0.008	.4349851
X1		-.0108207	.0636762	-0.17	0.865	-.0137371
X2		-.2606339	.1852591	-1.41	0.159	-.1084991
X3		1.511318	.3902875	3.87	0.000	.3447892
X4		1.854709	.9037447	2.05	0.040	.2130549

Indirect effects

		Coef.	Robust Std. Err.	z	P> z	Std. Coef.
Structural						
X5						
X1		0 (no path)				0
X2		0 (no path)				0
X3		0 (no path)				0
X4		0 (no path)				0
Y						
X5		0 (no path)				0
X1		.1071516	.0393796	2.72	0.007	.1360317
X2		.4782602	.1756902	2.72	0.006	.1990946
X3		-.6688899	.3660212	-1.83	0.068	-.1525992
X4		1.085423	.3917601	2.77	0.006	.1246852

Total effects

		Coef.	Robust Std. Err.	z	P> z	Std. Coef.
Structural						
X5						
X1		.2958441	.0478732	6.18	0.000	.3127272
X2		1.32047	.070251	18.80	0.000	.4577043
X3		-1.846796	.5850417	-3.16	0.002	-.3508148
X4		2.996838	.5142557	5.83	0.000	.2866424
Y						
X5		.3621893	.1371953	2.64	0.008	.4349851
X1		.0963309	.0437572	2.20	0.028	.1222945
X2		.2176263	.0841939	2.58	0.010	.0905955
X3		.8424284	.1492384	5.64	0.000	.19219
X4		2.940132	1.067489	2.75	0.006	.3377401