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LAMPIRAN

Lampiran 1**DAFTAR SAMPEL PENELITIAN**

No.	Kode Perusahaan	Nama Perusahaan
1	AISA	TigaPilar Sejahtera Food Tbk
2	ADES	AkashaWira International Tbk
3	CEKA	WilmarCahaya Indonesia Tbk
4	ICBP	Indofood CBP SuksesMakmurTbk
5	ROTI	Nippon IndosariCorpindoTbk
6	ULTJ	Ultra Jaya Milk Industry & Trading Company Tbk
7	INDF	Indofood SuksesMakmurTbk
8	MYOR	Mayora Indah Tbk
9	UNVR	Unilever Indonesia Tbk
10	GGRM	GudangGaramTbk
11	HMSP	H.M. SampoernaTbk
12	KLBF	Kalbe FarmaTbk
13	TSPC	Tempo Scan Pacific Tbk
14	SMCB	Holcim Indonesia Tbk
15	SMGR	Semen Indonesia (Persero) Tbk
16	KRAS	Krakatau Steel (Persero) Tbk
17	BRNA	BerlinaTbk
18	CPIN	Charoen Pokphand Indonesia Tbk
19	JPFA	JapfaComfeed Indonesia Tbk
20	MAIN	MalindoFeedmillTbk
21	ASII	Astra International Tbk
22	AUTO	Astra OtopartsTbk
23	GJTL	Gajah Tunggal Tbk
24	INDS	IndospringTbk
25	SMSM	SelamatSempurnaTbk

Lampiran 2

DATA IHSG PERIODE 2013-2020

IHSG (Y2)								
Bulan	Tahun							
	2013	2014	2015	2016	2017	2018	2019	2020
Januari	4453.70313	4418.75684	5289.403809	4615.16309	5294.10303	6605.630859	6532.969238	5940.047852
Februari	4795.78906	4620.21582	5450.293945	4770.95606	5386.6919	6597.217773	6443.348145	5452.704102
Maret	4940.98584	4768.27686	5518.674805	4845.37109	5568.10596	6188.986816	6468.754883	4538.930176
April	5034.0708	4840.146	5086.424805	4838.58301	5685.29785	5994.595215	6455.352051	4716.402832
Mei	5068.62793	4893.9082	5216.378906	4796.86914	5738.15479	5983.586914	6209.117188	4753.611816
Juni	4818.89502	4878.58203	4910.658203	5016.64697	5829.70801	5799.236816	6358.628906	4905.39209
Juli	4610.37695	5088.80176	4802.528809	5215.99414	5840.93897	5936.442871	6390.504883	5149.626953
Agustus	4195.08887	5136.86279	4509.606934	5386.08203	5864.05908	6018.459961	6328.470215	5238.486816
September	4316.17578	5137.5791	4223.908203	5364.8042	5900.854	5976.553223	6169.102051	4870.039063
Oktober	4510.63086	5089.54688	4455.180176	5422.54199	6005.78418	5831.649902	6228.316895	5128.225098
November	4256.43604	5149.88818	4446.458008	5148.91016	5952.13818	6056.124023	6011.830078	5612.415039
Desember	4274.17676	5226.94678	4593.007813	5296.71094	6355.65381	6194.498047	6299.539063	5979.073242

Lampiran 4

DATA SUKU BUNGA DAN NILAI TUKAR PERIODE 2013-2020

SukuBunga (%)								
Bulan	Tahun							
	2013	2014	2015	2016	2017	2018	2019	2020
Januari	5.75	7.5	7.75	7.25	4.75	4.25	6	5
Februari	5.75	7.5	7.5	7	4.75	4.25	6	4.75
Maret	5.75	7.5	7.5	6.75	4.75	4.25	6	4.5
April	5.75	7.5	7.5	6.75	4.75	4.25	6	4.5
Mei	5.75	7.5	7.5	6.75	4.75	4.75	6	4.5
Juni	6	7.5	7.5	6.5	4.75	5.25	6	4.25
Juli	6.5	7.5	7.5	6.5	4.75	5.25	5.75	4
Agustus	7	7.5	7.5	5.25	4.5	5.5	5.5	4
September	7.25	7.5	7.5	5	4.25	5.75	5.25	4
Oktober	7.25	7.5	7.5	4.75	4.25	5.75	5	4
November	7.5	7.75	7.5	4.75	4.25	6	5	3.75
Desember	7.5	7.75	7.5	4.75	4.25	6	5	3.75

NilaiTukar								
Kuartal	Tahun							
	2013	2014	2015	2016	2017	2018	2019	2020
Q1	9719	11404	13084	13276	13321	13756	14244	16367
Q2	9929	11969	13332	13180	13319	14404	14141	14302
Q3	11613	12212	14728	12998	13492	14929	14174	14918
Q4	12189	12440	13795	13436	13548	14481	13901	14105

Lampiran 5

DATA ROA PERIODE 2013

No.	KodeEmiten	2013			
		Q1	Q2	Q3	Q4
1	AISA	0.0753	0.0371	0.0528	0.69058
2	ADES	0.0513	0.0791	0.117	0.01277
3	CEKA	0.015	0.0337	0.0233	0.02323
4	ICBP	0.037	0.0316	0.0286	0.01611
5	ROTI	0.0426	0.0412	0.054	0.03685
6	ULTJ	0.0446	0.0817	0.1023	0.0168
7	INDF	0.0156	0.0318	0.0055	0.04375
8	MYOR	0.1082	0.053	0.0081	0.0293
9	UNVR	0.0871	0.0939	0.0957	0.10648
10	GGRM	0.0287	0.0258	0.0273	0.0218
11	HMSF	0.4324	0.3797	0.3717	0.11935
12	KLBF	0.0521	0.0467	0.0494	0.04503
13	TSPC	0.0386	0.0304	0.0302	0.01109
14	SMCB	0.0104	0.0227	0.0071	0.0237
15	SMGR	0.0445	0.0503	0.0476	0.04748
16	KRAS	0.0033	0.0037	-0.003	-0.0024
17	BRNA	0.0105	0.0255	0.0041	-0.0143
18	CPIN	0.056	0.111	0.1551	0.16084
19	JPFA	0.0181	0.0257	0.022	-0.012
20	MAIN	0.0435	0.0484	0.0325	-0.0005
21	ASII	0.0264	0.0514	0.0738	0.0323
22	AUTO	0.03	0.0442	0.0484	0.08008
23	GJTL	0.0249	0.0082	-0.017	-0.0056
24	INDS	0.0195	0.0483	0.0573	0.01399
25	SMSM	0.4108	0.0411	0.054	0.07471

Lampiran 6

DATA ROA PERIODE 2014

No.	KodeEmiten	2014			
		Q1	Q2	Q3	Q4
1	AISA	0.02141	0.01583	0.01187	0.01505
2	ADES	0.01787	0.02784	0.00918	0.01111
3	CEKA	0.03297	-0.0156	-0.0092	0.0204
4	ICBP	0.02948	0.0244	0.03023	0.02101
5	ROTI	0.03036	0.0189	0.01503	0.02656
6	ULTJ	0.03147	0.01176	0.02676	0.02684
7	INDF	0.02177	0.03509	0.04689	0.02787
8	MYOR	0.01233	0.02785	-0.0051	0.01517
9	UNVR	0.09508	0.09319	0.07916	0.11831
10	GGRM	0.02735	0.02415	0.02355	0.0228
11	HMSP	0.09203	0.08654	0.10076	0.08896
12	KLBF	0.04353	0.04164	0.04218	0.04789
13	TSPC	0.0471	0.02874	0.02487	0.00573
14	SMCB	0.02074	0.00761	0.00704	0.00575
15	SMGR	0.04065	0.04975	0.0388	0.04315
16	KRAS	-0.0213	-0.008	-0.0114	-0.0132
17	BRNA	0.0302	0.00497	0.00311	0.00877
18	CPIN	0.04177	0.03232	0.02403	0.00162
19	JPFA	0.00463	0.01809	0.00117	0.00031
20	MAIN	0.02331	0.00979	-0.0208	-0.0293
21	ASII	0.02568	0.02691	0.02389	0.01973
22	AUTO	0.02275	0.03912	0.05179	0.01615
23	GJTL	0.02214	-0.0069	-0.0002	0.0028
24	INDS	0.01794	0.01706	0.00886	0.01076
25	SMSM	0.05194	0.05566	0.0609	0.07164

Lampiran 7

DATA ROA PERIODE 2015

No.	KodeEmiten	2015			
		Q1	Q2	Q3	Q4
1	AISA	0.01809	0.01019	0.0343	0.01537
2	ADES	0.02352	0.01128	0.02773	0.05027
3	CEKA	0.01916	0.02108	0.4476	0.02326
4	ICBP	0.02705	0.36559	0.02514	0.02245
5	ROTI	0.02469	0.02292	0.02707	0.02877
6	ULTJ	0.04796	0.02428	0.05075	0.03448
7	INDF	0.02705	0.01242	0.03535	0.0266
8	MYOR	0.02659	0.03046	0.02551	0.03159
9	UNVR	0.10775	0.08122	0.07836	0.10608
10	GGRM	0.02155	0.00207	0.02873	0.03683
11	HMSB	0.09823	0.17589	0.24063	0.27264
12	KLBF	0.04128	0.04299	0.03393	0.03822
13	TSPC	0.03965	0.02335	0.02449	0.00115
14	SMCB	0.00186	-0.0095	-0.013	0.03227
15	SMGR	0.0332	0.02883	0.02791	0.03452
16	KRAS	-0.0161	-0.0375	-0.0069	-0.0444
17	BRNA	0.00073	0.00247	-0.0171	-0.0039
18	CPIN	0.01913	0.02222	0.01254	0.02362
19	JPFA	-0.0135	-0.0022	0.00932	0.03649
20	MAIN	-0.017	-0.0066	0.00344	0.00218
21	ASII	0.01969	0.02039	0.01897	0.00408
22	AUTO	0.0053	0.00993	0.01079	0.0225
23	GJTL	-0.0172	-0.0036	-0.0232	0.02492
24	INDS	0.00121	0.00074	-0.0015	0.00076
25	SMSM	0.04439	0.05939	0.05752	0.04885

Lampiran 8

DATA ROA PERIODE 2016

No.	KodeEmiten	2016			
		Q1	Q2	Q3	Q4
1	AISA	0.01592	0.0383	0.0476	0.07772
2	ADES	0.02333	0.00963	0.04286	0.03145
3	CEKA	0.05611	0.03982	0.0574	0.02343
4	ICBP	0.03606	0.03762	0.03204	0.02352
5	ROTI	0.03122	0.0155	0.02678	0.02599
6	ULTJ	0.04668	0.03641	0.06231	0.0365
7	INDF	0.03606	0.07341	0.1047	0.12564
8	MYOR	0.02718	0.0226	0.02532	0.03618
9	UNVR	0.09428	0.09134	0.08671	0.09794
10	GGRM	0.02691	0.01841	0.02747	0.03296
11	HMSP	0.06535	0.15634	0.21426	0.30023
12	KLBF	0.03993	0.04193	0.03838	0.04034
13	TSPC	0.03189	0.02057	0.01843	0.01183
14	SMCB	0.00328	-0.0059	-0.0061	0.0063
15	SMGR	0.02669	0.02406	0.02396	0.03553
16	KRAS	-0.0168	-0.0078	-0.0076	-0.0148
17	BRNA	0.00602	0.01204	0.00877	-0.0024
18	CPIN	0.03158	0.03811	0.03032	-0.0115
19	JPFA	0.01758	0.01692	0.04297	0.01819
20	MAIN	0.01289	0.02889	0.01672	0.01448
21	ASII	0.01487	0.01872	0.01969	0.01937
22	AUTO	0.00777	0.0141	0.0235	0.03308
23	GJTL	0.01934	0.01107	0.00275	0.00233
24	INDS	0.00534	0.00496	0.00817	0.00145
25	SMSM	0.04538	0.06004	0.06253	0.06187

Lampiran 9

DATA ROA PERIODE 2017

No.	KodeEmiten	2017			
		Q1	Q2	Q3	Q4
1	AISA	0.0127	0.02319	0.01831	0.05988
2	ADES	0.01422	0.00225	0.01266	0.01795
3	CEKA	0.02764	-0.0002	0.02996	0.02318
4	ICBP	0.03781	0.03075	0.02938	0.01528
5	ROTI	0.00949	0.00637	0.01522	0.00963
6	ULTJ	0.05561	0.03136	0.05415	0.01138
7	INDF	0.03781	0.06625	0.09835	0.11206
8	MYOR	0.02685	0.13758	0.02805	0.04561
9	UNVR	0.1055	0.08623	0.08533	0.09389
10	GGRM	0.03177	0.0198	0.03654	0.03499
11	HMSF	0.63543	0.14656	0.20064	0.2937
12	KLBF	0.03747	0.03903	0.03541	0.03857
13	TSPC	0.02982	0.01806	0.01501	0.01433
14	SMCB	-0.0059	-0.0163	-0.0109	-0.0056
15	SMGR	0.01665	0.00728	0.00774	0.01169
16	KRAS	-0.0056	-0.0093	-0.0046	-0.0182
17	BRNA	-0.0038	-0.0948	-0.0105	0.0129
18	CPIN	0.02532	0.03497	0.01686	0.02294
19	JPFA	0.0064	0.02124	0.01955	0.00676
20	MAIN	0.00616	0.00054	-0.006	0.01125
21	ASII	0.02174	0.0184	0.0208	0.01943
22	AUTO	0.00995	0.01283	0.02445	0.00371
23	GJTL	0.01121	-0.0132	-0.0052	0.01021
24	INDS	0.00711	0.01071	0.01931	0.01003
25	SMSM	0.05494	0.04853	0.06246	0.06882

Lampiran 10

DATA ROA PERIODE 2018

No.	KodeEmiten	2018			
		Q1	Q2	Q3	Q4
1	AISA	-0.0174	-0.057	-0.0637	-0.01705
2	ADES	0.01594	0.00933	0.01591	0.01974
3	CEKA	0.01058	0.00417	0.01641	0.04407
4	ICBP	0.03399	0.032	0.03663	0.03214
5	ROTI	0.00457	-0.0002	0.01162	0.01297
6	ULTJ	0.03289	0.03583	0.04591	0.01435
7	INDF	0.03399	0.06662	0.10509	0.13556
8	MYOR	0.03046	0.01678	0.02071	0.03592
9	UNVR	0.09086	0.08237	0.1887	0.0925
10	GGRM	0.0299	0.02521	0.03305	0.02939
11	HMSP	0.05798	0.13931	0.1973	0.29051
12	KLBF	0.03454	0.03552	0.03424	0.03657
13	TSPC	0.02847	0.01742	0.01121	0.01331
14	SMCB	-0.017	0.01092	-0.0048	-0.01059
15	SMGR	0.00827	0.01127	0.27361	0.01987
16	KRAS	-0.0013	-0.0025	-0.0052	-0.00941
17	BRNA	-0.0074	-0.0197	0.02949	-0.013
18	CPIN	0.03869	0.05424	0.03894	0.03914
19	JPFA	0.02204	0.03228	0.02605	0.02132
20	MAIN	0.01227	0.01723	0.01512	0.02252
21	ASII	0.02068	0.02218	0.02497	0.01699
22	AUTO	0.01026	0.01448	0.02808	0.04285
23	GJTL	0.0027	-0.0076	-0.0068	0.00782
24	INDS	0.0114	0.0131	0.01999	2.4E-05
25	SMSM	0.05154	0.04357	0.07232	0.06298

Lampiran 11

DATA ROA PERIODE 2019

No.	KodeEmiten	2019			
		Q1	Q2	Q3	Q4
1	AISA	-0.0062	-0.0349	-0.085	-0.0059
2	ADES	0.02011	0.01523	0.01851	0.04493
3	CEKA	0.0479	0.02667	0.03126	0.06057
4	ICBP	0.03896	0.03504	0.03683	0.03203
5	ROTI	0.01253	0.00514	0.02163	0.01274
6	ULTJ	0.05199	0.03387	0.04804	0.03258
7	INDF	0.03896	0.07302	1.09151	0.13847
8	MYOR	0.02759	0.02	0.01623	0.04782
9	UNVR	0.07933	0.08928	0.08707	0.09125
10	GGRM	0.03587	0.02887	0.04116	0.04625
11	HMSP	0.05806	0.15703	2.08385	0.26956
12	KLBF	0.03147	0.03587	0.03406	0.0292
13	TSPC	0.02714	0.01592	0.0117	0.01833
14	SMCB	-0.0065	-0.0082	0.02128	0.01865
15	SMGR	0.00305	0.00316	0.01	0.01359
16	KRAS	-0.0154	-0.0172	-0.0181	-0.0882
17	BRNA	-0.0081	-0.0159	-0.0133	-0.0313
18	CPIN	0.02842	0.032	0.02902	0.04234
19	JPFA	0.01347	0.02399	0.00869	0.02899
20	MAIN	0.02049	0.01187	0.01038	-0.0092
21	ASII	0.01866	0.01609	0.02046	0.01987
22	AUTO	0.01165	0.01693	0.03433	0.05329
23	GJTL	0.00845	-0.0003	-0.0013	0.00687
24	INDS	0.00912	0.0003	0.00684	0.02161
25	SMSM	0.04609	0.04306	0.06464	0.0607

Lampiran 12

DATA ROA PERIODE 2020

No.	KodeEmiten	2020			
		Q1	Q2	Q3	Q4
1	AISA	0.01247	-0.0166	-0.0281	0.59902
2	ADES	0.02507	0.02287	0.03871	0.06404
3	CEKA	0.04635	0.00042	0.03498	0.04241
4	ICBP	0.04998	0.03408	0.00736	0.02974
5	ROTI	0.01338	-0.0004	0.00669	0.01828
6	ULTJ	0.06172	0.01726	0.07605	0.01404
7	INDF	0.04998	0.0825	0.04246	0.07162
8	MYOR	0.04877	0.00069	0.03301	0.02571
9	UNVR	0.08646	0.08229	0.08628	0.08401
10	GGRM	0.03185	0.01736	0.02374	0.02558
11	HMSP	0.05247	0.11661	0.15445	0.17275
12	KLBF	0.03059	0.0331	0.02958	0.03224
13	TSPC	0.03459	0.01078	0.01495	0.03292
14	SMCB	0.00351	0.0007	0.0176	0.01025
15	SMGR	0.00536	0.00231	0.01166	0.01453
16	KRAS	0.02738	-0.0227	-0.0095	0.01391
17	BRNA	-0.0118	-0.0078	-0.0181	-0.0534
18	CPIN	0.02994	0.02281	0.0201	0.05029
19	JPFA	0.01325	-0.0067	0.00459	0.02692
20	MAIN	0.00288	-0.0117	-0.0057	0.0072
21	ASII	0.01551	0.02168	0.00907	0.00691
22	AUTO	0.00661	-0.0221	-0.0185	-0.0025
23	GJTL	-0.0198	0.01432	0.00203	0.02382
24	INDS	0.0149	-0.0059	0.00314	0.00835
25	SMSM	0.03793	0.02732	0.05094	0.04427

Lampiran 13

DATA VOLUME PERDAGANGAN PERIODE 2013

No.	KodeEmiten	2013			
		Q1	Q2	Q3	Q4
1	AISA	238430666.7	230466505	228227666.7	132362500
2	ADES	56398833.33	34774010.33	9656666.667	11069666.67
3	CEKA	2185333.333	895020	533000	1225666.667
4	ICBP	142952668.7	222356011.3	141518000	106695666.7
5	ROTI	69231666.67	23178361.67	48236666.67	80951833.33
6	ULTJ	134296666.7	97491564	56992670.67	16572666.67
7	INDF	289090666.7	247286838.3	184268167.7	198571000
8	MYOR	138969832.7	35132972	38981391.33	36730582.67
9	UNVR	187735066.7	5877891.667	191887505	214221666.7
10	GGRM	22473180	839411.3333	27914501.33	37573666.67
11	HMSP	4316680.333	4042493	6806738.667	4197265
12	KLBF	1545743501	1544741337	1482874999	1267876667
13	TSPC	14134168.33	4730381	5757501.333	13183833.33
14	SMCB	175462844	13482899.33	60738168	47153833.33
15	SMGR	136094168.7	150660008	230099666.7	155529333.3
16	KRAS	104065246	615291900	131381437	78087687.33
17	BRNA	13992663.67	11633936.67	5385559.333	3086930
18	CPIN	185712836.3	174625009	296035166.7	153462500
19	JPFA	106814166.7	150139845.3	251323000	53011000
20	MAIN	228244510.7	25888573	132397668	111933833.3
21	ASII	564037177	121226567	635334501.3	467554166.7
22	AUTO	5316958	5823522.333	18097334.67	8615000
23	GJTL	103565833.3	164199343.3	123340000	54864333.33
24	INDS	1031137367	970776933.3	759643600	639495900
25	SMSM	104544000	40793348	70239333.33	64448666.67

Lampiran 14

DATA VOLUME PERDAGANGAN PERIODE 2014

No.	KodeEmiten	2014			
		Q1	Q2	Q3	Q4
1	AISA	113871200	114437400	86079500	90308900
2	ADES	9440933.333	2529866.667	1463833.333	1497633.333
	CEKA	1827800	3322666.667	2992333.333	227066.6667
4	ICBP	153369266.7	131616866.7	131358066.7	94636533.33
5	ROTI	61035466.67	51365166.67	80010666.67	88248666.67
6	ULTJ	30240666.67	13958666.67	5773733.333	3530933.333
7	INDF	194921733.3	207082366.7	175917200	179011100
8	MYOR	21629166.67	18070833.33	17240000	21731666.67
9	UNVR	200349166.7	160052666.7	133958333.3	157033333.3
10	GGRM	26991600	23390566.67	15023433.33	13268768
11	HMSP	2644848	3929238.333	3452457.333	3931894.333
12	KLBF	1278102932	862888966.7	1196930067	784490966.7
13	TSPC	16730533.33	13182133.33	14082233.33	12829566.67
14	SMCB	62246466.67	30887133.33	38300833.33	67344100
15	SMGR	173437133.3	192748466.7	148073900	122870166.7
16	KRAS	92988208	36844951.67	62778031.33	101511263
17	BRNA	2282349.333	8447690	8595508.333	1813784.333
18	CPIN	181254066.7	150479900	147179900	146164233.3
19	JPFA	79642466.67	197607533.3	137843233.3	105295666.7
20	MAIN	51944533.33	74772300	50037966.67	117098533.3
21	ASII	827263502.7	744916266.7	570836500	551064466.7
22	AUTO	39255866.67	8213600	6679600	2327033.333
23	GJTL	90028333.33	131208200	61410800	94977200
24	INDS	717643033.3	661666233.3	757592900	856666033.3
25	SMSM	22077466.67	9028400	20294266.67	12173866.67

Lampiran 15

DATA VOLUME PERDAGANGAN PERIODE 2015

No.	KodeEmiten	2015			
		Q1	Q2	Q3	Q4
1	AISA	84187366.67	88495900	41402766.67	73137766.67
2	ADES	3067766.667	3283900	773166.6667	573066.6667
	CEKA	155066.6667	229933.3333	298533.3333	320600
4	ICBP	126208400	116784800	74352200	82887266.67
5	ROTI	71622266.67	123344433.3	27442733.33	36978133.33
6	ULTJ	4714933.333	7213600	2024000	1377333.333
7	INDF	254534600	197671300	171025933.3	156755866.7
8	MYOR	43123333.33	19342500	20945833.33	8928333.333
9	UNVR	171785833.3	199066166.7	163056333.3	159749833.3
10	GGRM	20968633.33	24691233.33	14458033.33	25761133.33
11	HMSP	5476348.333	1798318	9852302	543794136.7
12	KLBF	868829533.3	836950100	731352400	1059277867
13	TSPC	22349100	13648633.33	10384633.33	10290666.67
14	SMCB	65454033.33	45348266.67	23462533.33	16125600
15	SMGR	181114100	91731000	123537266.7	114867866.7
16	KRAS	57004775.33	121039666.3	147526112.3	93113926
17	BRNA	2460636.333	7916716.667	5844852	3177263
18	CPIN	166948300	121103533.3	138960833.3	148308700
19	JPFA	149707166.7	124400366.7	36690433.33	128172933.3
20	MAIN	39940133.33	19753766.67	5737266.667	22261033.33
21	ASII	716336333.3	578091100	500280500	760880566.7
22	AUTO	3781900	3528400	4631066.667	10819733.33
23	GJTL	157336033.3	72672133.33	61323033.33	48202733.33
24	INDS	3081854800	1899770033	2705648633	2950708067
25	SMSM	30298666.67	26698000	7256266.667	16470400

Lampiran 16

DATA VOLUME PERDAGANGAN PERIODE 2016

No.	KodeEmiten	2016			
		Q1	Q2	Q3	Q4
1	AISA	207010133.3	142772133.3	88780900	49546666.67
2	ADES	457600	625300	806266.6667	398866.6667
	CEKA	442400	5804933.333	7012500	2681900
4	ICBP	119719666.7	84003866.67	111307033.3	94376733.33
5	ROTI	63386733.33	38564333.33	50884300	46293033.33
6	ULTJ	9237600	8242293.333	10514800	10044538.67
7	INDF	221055533.3	131953733.3	239330800	210898633.3
8	MYOR	12253333.33	11832600	40596033.33	17044833.33
9	UNVR	233912166.7	146326666.7	196720833.3	216304833.3
10	GGRM	25203300	23458701.33	31565966.67	19505333.33
11	HMSP	379731666.7	356984666.7	362766466.7	293336900
12	KLBF	1257492267	875232900	676582666.7	598123933.3
13	TSPC	1502833.333	6419937.333	7070566.667	9000400
14	SMCB	13997633.33	12356072	76185900	34552266.67
15	SMGR	130482933.3	112828466.7	302006600	129207266.7
16	KRAS	200036071	466111615.7	981003227.3	799970748.3
17	BRNA	3873733	3928875.667	3631859.333	2270166.667
18	CPIN	156937266.7	111356833.3	113025000	138331600
19	JPFA	163997200	159619167.7	183888600	149205566.7
20	MAIN	10227266.67	8371070.667	32103300	22002866.67
21	ASII	858984100	616243300	835163400	647353233.3
22	AUTO	5029566.667	741838.6667	2351200	2253100
23	GJTL	55366066.67	307449566.7	301061866.7	266752366.7
24	INDS	1410052633	4871201433	40329800	12564600
25	SMSM	9665333.333	7138000	10286533.33	14006700

Lampiran 17

DATA VOLUME PERDAGANGAN PERIODE 2017

No.	KodeEmiten	2017			
		Q1	Q2	Q3	Q4
1	AISA	68250000	92950366.67	342042900	583120133.3
2	ADES	623200	510266.6667	617166.6667	385733.3333
	CEKA	4053500	5915400	1302333.333	951733.3333
4	ICBP	91248133.33	102254200	90696266.67	90956400
5	ROTI	36605833.33	90042866.67	95553000	41331566.67
6	ULTJ	3234666.667	19638266.67	11158633.33	18742466.67
7	INDF	146355700	206780966.7	118513666.7	190076100
8	MYOR	23976966.67	35074633.33	41436000	29770933.33
9	UNVR	158268500	153396833.3	171003333.3	211195500
10	GGRM	13193900	14972566.67	22652900	24891466.67
11	HMSP	377675766.7	332685966.7	312890933.3	375961633.3
12	KLBF	414517966.7	398110366.7	517718300	462773733.3
13	TSPC	6295300	5105866.667	2997633.333	4068833.333
14	SMCB	18612200	27735533.33	16543033.33	31786733.33
15	SMGR	97050900	105520133.3	115378966.7	84521033.33
16	KRAS	248683100	210612933.3	136642900	331870933.3
17	BRNA	2614266.667	818200	943566.6667	720800
18	CPIN	120943866.7	89726133.33	145977800	124505400
19	JPFA	202899233.3	191391533.3	111800000	108759900
20	MAIN	18019233.33	17996966.67	7243433.333	4214533.333
21	ASII	563424866.7	516378133.3	775589833.3	526672333.3
22	AUTO	9028066.667	1531066.667	1632200	1439633.333
23	GJTL	232744733.3	187190233.3	287082400	239195233.3
24	INDS	5855766.667	8510600	8663766.667	8158466.667
25	SMSM	34836500	37247700	30422100	16448000

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DATA VOLUME PERDAGANGAN PERIODE 2018

No.	KodeEmiten	2018			
		Q1	Q2	Q3	Q4
1	AISA	2475928433	1294937567	1262728033	1381740533
2	ADES	381866.6667	460400	539000	322333.3333
	CEKA	661400	340533.3333	1788200	144600
4	ICBP	110631066.7	63167200	62261200	117096800
5	ROTI	36200033.33	24822733.33	65902066.67	14141033.33
6	ULTJ	13934500	25931033.33	12493066.67	19295200
7	INDF	171404600	143412933.3	124030333.3	177493000
8	MYOR	27988166.67	23613966.67	24455233.33	35903466.67
9	UNVR	225246833.3	181505333.3	200673333.3	260513166.7
10	GGRM	16438100	14421666.67	16456866.67	21516100
11	HMSP	421934966.7	376142700	321002266.7	629777000
12	KLBF	479194266.7	431193966.7	338443466.7	536287466.7
13	TSPC	2833466.667	3048566.667	4661033.333	6866766.667
14	SMCB	10200900	4119133.333	71651433.33	395110933.3
15	SMGR	107888500	93884900	104775700	150890366.7
16	KRAS	447285300	201374133.3	581889000	74356400
17	BRNA	518933.3333	357400	341200	378800
18	CPIN	126003566.7	127148100	191071766.7	145931200
19	JPFA	94620900	46243133.33	227521866.7	167624033.3
20	MAIN	32188033.33	26529633.33	466376833.3	134008600
21	ASII	652440833.3	530919000	549747733.3	685490366.7
22	AUTO	23212666.67	68113200	10910000	11708333.33
23	GJTL	423112666.7	154017700	47805266.67	85225733.33
24	INDS	3718766.667	4833400	13912833.33	13920900
25	SMSM	39946700	43871600	42147466.67	78377500

Lampiran 19

DATA VOLUME PERDAGANGAN PERIODE 2019

No.	KodeEmiten	2019			
		Q1	Q2	Q3	Q4
1	AISA	1989188667	1754104300	2576087367	1706891833
2	ADES	2374700	845033.3333	1922433.333	654033.3333
	CEKA	977533.3333	3677833.333	3336266.667	2307900
4	ICBP	118986966.7	122289366.7	114829866.7	112835633.3
5	ROTI	30022133.33	30866566.67	21402700	14467266.67
6	ULTJ	11416900	18096400	33068366.67	13038966.67
7	INDF	169755566.7	179303166.7	167685800	138317200
8	MYOR	50035800	26583300	97118333.33	60052833.33
9	UNVR	166300666.7	226749333.3	244125833.3	199063000
10	GGRM	20127166.67	27438133.33	44628266.67	32521366.67
11	HMSP	407199866.7	449238300	1130015300	932617233.3
12	KLBF	362690633.3	382557266.7	629919233.3	465349366.7
13	TSPC	45077633.33	7970966.667	4805333.333	6042133.333
14	SMCB	171171466.7	7638800	813800	614566.6667
15	SMGR	99171000	158061400	140290666.7	109660100
16	KRAS	327264866.7	134955666.7	139022800	101992966.7
17	BRNA	652800	193133.3333	15933.33333	56000
18	CPIN	164406133.3	218157966.7	214483633.3	164647400
19	JPFA	648332733.3	810775566.7	664270800	428658633.3
20	MAIN	169120533.3	203529300	187086566.7	107761900
21	ASII	794345700	566284000	650181866.7	539928666.7
22	AUTO	15365166.67	11036000	19912233.33	21983000
23	GJTL	212988633.3	121661533.3	82163833.33	54590500
24	INDS	844700	27262033.33	22838366.67	26282233.33
25	SMSM	108511366.7	107141566.7	90362700	73129466.67

Lampiran 20

DATA VOLUME PERDAGANGAN PERIODE 2020

No.	KodeEmiten	2020			
		Q1	Q2	Q3	Q4
1	AISA	830194066.7	1145444933	1830102567	1935377167
2	ADES	685833.3333	1365033.333	3102500	3373500
	CEKA	1146033.333	3141800	3336300	2175900
4	ICBP	122489800	265446200	168910300	235342866.7
5	ROTI	88854200	38973233.33	13116666.67	73020366.67
6	ULTJ	20624700	17557033.33	63672333.33	26853533.33
7	INDF	187227233.3	264436700	246326166.7	237784366.7
8	MYOR	65244900	62857400	83417266.67	89530133.33
9	UNVR	287832733.3	315325000	238279133.3	264907133.3
10	GGRM	25781400	23958166.67	33798366.67	54234966.67
11	HMSP	910171933.3	762015033.3	887561100	2857954133
12	KLBF	661220866.7	830154366.7	1153695700	824351666.7
13	TSPC	11851533.33	2207600	9922933.333	20028166.67
14	SMCB	904900	2157500	1778866.667	7659533.333
15	SMGR	116818566.7	145295166.7	104849800	113584466.7
16	KRAS	135615433.3	719962033.3	1998655667	1851618267
17	BRNA	800	85433.33333	198800	177500
18	CPIN	135612733.3	221882500	193787066.7	152300666.7
19	JPFA	318616700	851312866.7	655133966.7	454754466.7
20	MAIN	78128300	292474800	262172733.3	219638766.7
21	ASII	928764400	1154522633	729526733.3	1151659400
22	AUTO	20453833.33	35132366.67	27390866.67	33735400
23	GJTL	51980566.67	103854033.3	179788100	202896366.7
24	INDS	1084933.333	144333.3333	370066.6667	231833.3333
25	SMSM	60201433.33	52552833.33	73826433.33	44931833.33

Lampiran 21

DATA VARIABEL PENELITIAN PERIODE / KUARTAL 2013-2020

Kuartal / Tahun	Volume Perdagangan	IHSG	SukuBunga	NilaiTukar	ROA	
Q1	2013	224197868.1	4730.159343	5.75	9719	0.069056331
	2014	195854187.3	4602.416504	7.5	11404	0.031327445
	2015	205506836.4	5419.45752	7.583333333	13084	0.023728786
	2016	158339034.6	4743.830078	7	13276	0.028193613
	2017	178048749.6	5416.300293	4.75	13321	0.048250044
	2018	154105923.2	6463.945149	4.25	13756	0.021556949
	2019	154956211.9	6481.690755	6	14244	0.023728786
	2020	145202135.1	5310.56071	4.75	16367.005	0.026776631
Q2	2013	253170402.4	4973.864584	5.833333333	9929	0.05784085
	2014	189782952	4870.878743	7.5	11969	0.026667935
	2015	201130706.7	5071.153971	7.5	13332	0.036332083
	2016	258917633	4884.033041	6.666666667	13180	0.032684523
	2017	222002201.5	5751.053548	4.75	13319	0.025130123
	2018	340382732.2	5925.806315	4.75	14404	0.023874429
	2019	188199056.8	6341.032715	6	14141	0.024275188
	2020	151441083.5	4791.802246	4.416666667	14302	0.016531341
Q3	2013	115960486.7	4373.880534	6.916666667	11613	0.05787495
	2014	114083909.3	5121.081218	7.5	12212	0.023335493
	2015	134660122.7	4512.014649	7.5	14728	0.046334633
	2016	140500769.3	5322.293457	5.583333333	12998	0.040395703
	2017	237756618.7	5868.61735	4.5	13492	0.031714864
	2018	155376397.3	5977.152018	5.5	14929	0.046592948
	2019	189743408	6296.025716	5.5	14174	0.144395038
	2020	205764825.3	5086.050944	4	14918	0.023499451
Q4	2013	243453173.3	4347.081217	7.416666667	12189	0.062860085
	2014	223856677.3	5155.460612	7.666666667	12440	0.023436027

2015	291215532	4498.215332	7.5	13795	0.034781214
2016	212538568	5289.387695	4.75	13436	0.041105317
2017	202460313.3	6104.525391	4.25	13548	0.036975426
2018	292490360	6027.423991	5.916666667	14481	0.037619259
2019	358508817.3	6179.895345	5	13901.005	0.038198229
2020	434324896	5573.237793	3.833333333	14105.005	0.054515956

LAMPIRAN 21

HASIL SPSS

DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Suku Bunga	32	3,83	7,67	5,8856	1,29323
Nilai Tukar	32	9,18	9,70	9,4925	,11063
ROA	32	1,65	14,44	3,9363	2,34054
Volume Perdagangan	32	18,39	19,89	19,1937	,49538
IHSG	32	8,35	8,78	8,5850	,14507
Valid N (listwise)	32				

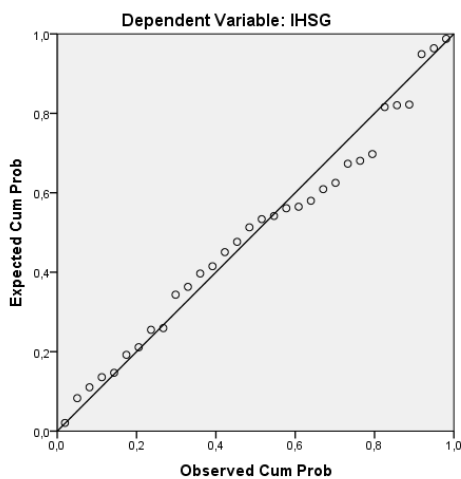
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Coefficients^a

Model	Collinearity Statistics	
	Tolerance	VIF
1		
Suku Bunga	,498	2,008
Nilai Tukar	,687	1,455
ROA	,758	1,319
Volume Perdagangan	,386	2,589

a. Dependent Variable: IHSG

Normal P-P Plot of Regression Standardized Residual



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		32
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,06945450
	Absolute	,102
Most Extreme Differences	Positive	,102
	Negative	-,054
Kolmogorov-Smirnov Z		,578
Asymp. Sig. (2-tailed)		,892

a. Test distribution is Normal.

b. Calculated from data.

Runs Test

	Unstandardized Residual
Test Value ^a	,00436
Cases < Test Value	16
Cases >= Test Value	16
Total Cases	32
Number of Runs	19
Z	,539
Asymp. Sig. (2-tailed)	,590

a. Median

Uji gklejser

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	-,393	,783		-,502	,620
Suku Bunga	-,015	,009	-,444	-1,806	,082
1 Nilai Tukar	,138	,085	,339	1,620	,117
ROA	,002	,004	,122	,612	,545
Volume Perdagangan	-,041	,025	-,449	-1,609	,119

a. Dependent Variable: AbsUt

REGRESI MODEL 1

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,783 ^a	,614	,572	,32392

a. Predictors: (Constant), ROA, Suku Bunga, Nilai Tukar

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4,669	3	1,556	14,834	,000 ^b
	Residual	2,938	28	,105		
	Total	7,607	31			

a. Dependent Variable: Volume Perdagangan

b. Predictors: (Constant), ROA, Suku Bunga, Nilai Tukar

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	7,414	5,656		1,311	,201
	Suku Bunga	-,217	,049	-,567	-4,448	,000
	Nilai Tukar	1,347	,581	,301	2,318	,028
	ROA	,068	,025	,323	2,688	,012

a. Dependent Variable: Volume Perdagangan

REGRESI MODEL 2

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,878 ^a	,771	,737	,07442

a. Predictors: (Constant), Volume Perdagangan, ROA, Nilai Tukar, Suku Bunga

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,503	4	,126	22,698	,000 ^b
	Residual	,150	27	,006		
	Total	,652	31			

a. Dependent Variable: IHSG

b. Predictors: (Constant), Volume Perdagangan, ROA, Nilai Tukar, Suku Bunga

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	6,104	1,339		4,559	,000
	Suku Bunga	-,032	,015	-,287	-2,201	,036
	Nilai Tukar	-,142	,146	-,108	-,976	,338
	ROA	-,005	,007	-,082	-,770	,448
	Volume Perdagangan	,211	,043	,719	4,849	,000

a. Dependent Variable: IHSG

SOBEL TEST

INTERVENING 1

Kode	Input	Keterangan	Test Statistic:	Std. Error:	p-value:
a	-0.217	Sobel Test	-3.28763294	0.01392704	0.00101033
b	0.211	Aroian Test	-3.25064274	0.01408552	0.00115144
s _a	0.049	Goodman test	-3.32591534	0.01376674	0.00088129
s _b	0.043	Calculate			

INTERVENING 2

Kode	Input	Keterangan	Test Statistic:	Std. Error:	p-value:
a	1.347	Sobel Test	2.09622157	0.13558538	0.03606254
b	0.211	Aroian Test	2.06151751	0.13786786	0.03925369
s _a	0.581	Goodman test	2.13273943	0.13326382	0.03294611
s _b	0.043	Calculate			

INTERVENING 3

Kode	Input	Keterangan	Test Statistic:	Std. Error:	p-value:
a	0.068	Sobel Test	2.37896183	0.0060312	0.01736147
b	0.211	Aroian Test	2.34204993	0.00612626	0.01917815
s _a	0.025	Goodman test	2.41767585	0.00593463	0.01561998
s _b	0.043	Calculate			