

# LAMPIRAN

Lampiran 1

**Tabel**  
**Data Daftar Perusahaan Sampel**

<b>No</b>	<b>Kode</b>	<b>Nama Perusahaan</b>
1	ADES	PT. Akasha Wira Internasional Tbk
2	ASII	PT. Astra Internasional Tbk
3	AUTO	PT. Astra Otoparts Tbk
4	BUDI	PT. Budi Starch & Sweetener Tbk
5	CPIN	PT. Charoen Pokphand Indonesia Tbk
6	DLTA	PT. Delta Djakarta Tbk
7	DVLA	PT. Darya Varia Laboratoria Tbk
8	EKAD	PT. Ekadharma International Tbk
9	ICBP	PT. Indofood CBP Sukses Makmur Tbk
10	IGAR	PT. Champion Pacific Indonesia Tbk
11	INDF	PT. Indofood Sukses Makmur Tbk
12	INTP	PT. Indocement Tunggul Prakasa Tbk
13	JPFA	PT. JAPFA Comfrd Indonesia Tbk
14	KAEF	PT. Kimia Farma Tbk
15	KLBF	PT. Kalbe Farma Tbk
16	LION	PT. Lion Metal Works Tbk
17	LMSH	PT. Lionmesh Prima Tbk
18	ROTI	PT. Nippon Indosari Corporindo Tbk
19	SIDO	PT. Sido Muncul Tbk
20	SKBM	PT. Sekar Bumi Tbk
21	SMSM	PT. Selamat Sempurna Tbk
22	TCID	PT. Mandom Indonesia Tbk
23	TOTO	PT. Surya Toto Indonesia Tbk
24	TSPC	PT. Tempo Scan Pasific Tbk
25	ULTJ	PT. Ultrajaya Milk Industry Tbk
26	WIIM	PT. Wismilak Inti Makmur Tbk

## Lampiran 2

Tabel Nilai Variabel Penelitian

No	KODE	Tahun	Y1	Y2	X1	X2	X3	X4
1	ADES	2013	4.46	1.14	0.08	0.919	3	0.0000
2	ASII	2013	2.59	0.91	0.23	0.501	10	0.0003
3	AUTO	2013	1.84	0.85	0.2	0.8	11	0.0066
4	BUDI	2013	0.50	1.08	0.14	0.527	3	0.0002
5	CPIN	2013	5.56	1.63	0.23	0.555	6	0.0000
6	DLTA	2013	8.99	1	0.28	0.817	5	0.0000
7	DVLA	2013	2.69	0.93	0.33	1	7	0.0000
8	EKAD	2013	1.06	1.22	0.26	1	2	0.0000
9	ICBP	2013	4.48	1.18	0.31	0.805	6	0.0000
10	IGAR	2013	1.27	2.04	0.41	0.848	3	0.0000
11	INDF	2013	1.51	0.72	0.27	0.501	7	0.0002
12	INTP	2013	3.24	0.7	0.25	0.64	7	2.7165
13	JPFA	2013	2.47	1.44	0.37	0.576	3	0.0000
14	KAEF	2013	2.02	1.76	0.35	0.9	5	2.2506
15	KLBF	2013	6.89	1.41	0.25	0.567	6	0.0000
16	LION	2013	1.50	0.67	0.34	0.577	3	0.0025
17	LMSH	2013	0.70	1.81	0.2	0.322	3	0.2562
18	ROTI	2013	6.56	0.83	0.26	0.708	3	0.0000
19	SIDO	2013	3.60	0.8	0.96	0	3	0.8100
20	SKBM	2013	2.07	2.61	0.1	0.687	3	0.0172
21	SMSM	2013	0.30	1.39	0.2	0	3	1.0000
22	TCID	2013	2.02	1.38	0.28	0.788	5	0.0014
23	TOTO	2013	3.68	0.98	0.28	0.962	4	0.0000
24	TSPC	2013	3.79	1.27	0.22	0.773	5	0.0010
25	ULTJ	2013	6.45	1.23	0.39	0.466	3	0.1780
26	WIIM	2013	1.80	1.29	0.19	0.225	3	0.4752
27	ADES	2014	2.78	1.15	0.24	0.919	3	0.0000
28	ASII	2014	2.50	0.85	0.2	0.501	11	0.0003
29	AUTO	2014	1.41	0.85	0.26	0.8	11	0.0002
30	BUDI	2014	0.48	0.92	0.19	0.527	3	0.0000
31	CPIN	2014	5.66	1.4	0.33	0.555	6	0.0000
32	DLTA	2014	8.17	0.89	0.27	0.817	5	0.0000
33	DVLA	2014	1.97	0.89	0.46	1	7	0.0000
34	EKAD	2014	1.09	1.28	0.32	1	2	0.0000
35	ICBP	2014	5.08	1.21	0.3	0.805	7	0.0000
36	IGAR	2014	1.16	2.11	0.41	0.848	3	0.0000
37	INDF	2014	1.44	0.74	0.26	0.501	8	0.0002

## Lampiran 3

Tabel Nilai Variabel Penelitian (Lanjutan)

No	KODE	Tahun	Y1	Y2	X1	X2	X3	X4
38	INTP	2014	3.74	0.69	0.22	0.64	7	0.0000
39	JPFA	2014	1.91	1.55	0.72	0.576	3	0.0000
40	KAEF	2014	4.49	1.52	0.16	0.9	5	2.2506
41	KLBF	2014	8.74	1.4	0.24	0.567	6	0.0000
42	LION	2014	1.09	0.63	0.26	0.577	3	0.0025
43	LMSH	2014	0.53	1.78	0.43	0.322	3	0.2559
44	ROTI	2014	7.30	0.88	0.19	0.708	3	0.0000
45	SIDO	2014	3.47	0.78	0.44	0	3	0.8100
46	SKBM	2014	2.95	2.28	0.31	0.701	3	0.0312
47	SMSM	2014	6.09	1.51	0.25	0.581	3	0.0834
48	TCID	2014	2.81	1.25	0.28	0.788	5	0.0014
49	TOTO	2014	3.20	1.01	0.26	0.962	5	0.0000
50	TSPC	2014	3.12	1.34	0.32	0.775	4	0.0008
51	ULTJ	2014	4.74	1.34	0.33	0.466	3	0.1789
52	WIIM	2014	1.54	1.25	0.42	0.225	3	0.4752
53	ADES	2015	1.82	1.03	0.29	0.919	3	0.0000
54	ASII	2015	1.92	0.75	0.33	0.501	11	0.0004
55	AUTO	2015	0.54	0.82	0.48	0.8	9	0.0000
56	BUDI	2015	0.26	0.73	0.43	0.55	3	0.0000
57	CPIN	2015	3.33	1.2	0.29	0.555	5	0.0000
58	DLTA	2015	4.90	0.67	0.28	0.817	5	0.0000
59	DVLA	2015	1.50	0.95	0.24	0.996	6	0.0000
60	EKAD	2015	1.06	1.36	0.26	1	2	0.0000
61	ICBP	2015	4.79	1.2	0.3	0.805	6	0.0000
62	IGAR	2015	0.92	1.76	0.33	0.848	2	0.0000
63	INDF	2015	1.05	0.7	0.47	0.501	8	0.0002
64	INTP	2015	3.44	0.64	0.22	0.64	7	0.0000
65	JPFA	2015	1.11	1.94	0.19	0.579	4	0.0000
66	KAEF	2015	2.35	1.5	0.2	0.9	5	2.2506
67	KLBF	2015	5.66	1.31	0.26	0.571	7	0.0000
68	LION	2015	1.20	0.61	0.36	0.577	3	0.0025
69	LMSH	2015	0.49	1.31	0.39	0.322	3	0.2559
70	ROTI	2015	5.39	0.8	0.2	0.708	3	0.0000
71	SIDO	2015	3.18	0.79	0.24	0	3	0.8100
72	SKBM	2015	2.57	1.78	0.46	0.692	3	0.3100
73	SMSM	2015	4.76	1.26	0.26	0.581	3	0.0800
74	TCID	2015	1.93	1.11	0.09	0.738	6	0.0014

## Lampiran 4

**Tabel Nilai Variabel Penelitian (Lanjutan)**

No	KODE	Tahun	Y1	Y2	X1	X2	X3	X4
75	TOTO	2015	4.81	0.93	0.31	0.924	5	0.0000
76	TSPC	2015	1.82	1.3	0.22	0.782	4	0.0007
77	ULTJ	2015	4.07	1.24	0.16	0.445	3	0.1790
78	WIIM	2015	0.96	1.37	0.23	0.223	3	0.4364
79	ADES	2016	1.53	1.16	0.11	0.915	3	0.0000
80	ASII	2016	2.39	0.69	0.24	0.501	12	0.0004
81	AUTO	2016	0.94	0.88	0.28	0.8	8	0.0000
82	BUDI	2016	0.34	0.84	0.32	0.586	3	0.0000
83	CPIN	2016	3.58	1.58	0.14	0.555	4	0.0000
84	DLTA	2016	3.95	0.65	0.26	0.817	5	0.0000
85	DVLA	2016	1.82	0.95	0.19	0.996	7	0.0000
86	EKAD	2016	0.78	0.81	0.13	1	2	0.0000
87	ICBP	2016	5.41	1.19	0.31	0.805	6	0.0000
88	IGAR	2016	1.35	1.8	0.21	0.848	3	0.0000
89	INDF	2016	1.58	0.81	0.36	0.501	8	0.0002
90	INTP	2016	2.17	0.51	0.43	0.51	7	0.0000
91	JPFA	2016	1.77	1.41	0.15	0.63	5	0.0000
92	KAEF	2016	6.72	1.26	0.19	0.9	5	2.2506
93	KLBF	2016	5.70	1.27	0.24	0.565	7	0.0000
94	LION	2016	1.16	0.55	0.33	0.577	3	0.0025
95	LMSH	2016	0.48	0.97	0.1	0.322	3	0.2369
96	ROTI	2016	5.61	0.86	0.27	0.708	3	0.0000
97	SIDO	2016	2.83	0.86	0.22	0	3	0.8100
98	SKBM	2016	1.63	1.5	0.56	0.693	3	0.0072
99	SMSM	2016	3.57	1.28	0.21	0.581	3	0.0800
100	TCID	2016	1.41	1.16	0.15	0.738	6	0.0014
101	TOTO	2016	3.37	0.8	0.38	0.924	5	0.0000
102	TSPC	2016	1.91	1.39	0.65	0.784	6	0.0006
103	ULTJ	2016	3.78	1.11	0.27	0.371	3	0.1149
104	WIIM	2016	0.93	1.25	0.33	0.225	3	0.4925
105	ADES	2017	1.23	0.97	0.12	0.915	3	0.0000
106	ASII	2017	2.15	0.7	0.22	0.501	12	0.0004
107	AUTO	2017	0.92	0.92	0.41	0.8	8	0.0000
108	BUDI	2017	0.35	0.85	0.09	0.586	3	0.0000
109	CPIN	2017	3.13	2.01	0.45	0.555	3	0.0000
110	DLTA	2017	3.21	0.58	0.26	0.817	5	0.0000
111	DVLA	2017	1.97	0.96	0.24	0.996	7	0.0000

## Lampiran 5

**Tabel Nilai Variabel Penelitian (Lanjutan)**

No	KODE	Tahun	Y1	Y2	X1	X2	X3	X4
112	EKAD	2017	0.81	0.81	0.37	1	2	0.0000
113	ICBP	2017	5.11	1.13	0.36	0.805	6	0.0000
114	IGAR	2017	0.83	1.49	0.35	0.848	3	0.0000
115	INDF	2017	1.43	0.8	0.45	0.501	8	0.0002
116	INTP	2017	3.29	0.5	0.71	0.51	7	0.0000
117	JPFA	2017	1.51	1.4	0.39	0.63	6	0.0000
118	KAEF	2017	5.83	1.01	0.16	0.9	5	0.0013
119	KLBF	2017	5.70	1.21	0.24	0.568	7	0.0000
120	LION	2017	1.50	0.51	0.62	0.577	3	0.0025
121	LMSH	2017	0.47	1.39	0.21	0.322	3	0.2065
122	ROTI	2017	2.80	0.55	0.26	0.703	3	0.0000
123	SIDO	2017	2.82	0.81	0.02	0.81	3	0.0000
124	SKBM	2017	1.21	1.13	0.43	0.767	3	0.0221
125	SMSM	2017	3.95	1.37	0.23	0.581	2	0.0800
126	TCID	2017	1.94	1.15	0.27	0.738	6	0.0014
127	TOTO	2017	2.49	0.77	0.2	0.924	5	0.0000
128	TSPC	2017	1.59	1.29	0.72	0.789	5	0.0005
129	ULTJ	2017	3.55	0.94	0.34	0.369	3	0.3384
130	WIIM	2017	0.58	1.2	0.54	0.051	3	0.6191

**Lampiran Output Program SPSS**

**Tabel  
Statistik Deskriptif Variabel-variabel Penelitian**

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	130	.26	8.99	2.7878	1.94885
STA	130	.50	2.61	1.1294	.39138
CETR	130	.02	.96	.2972	.13930
KEI	130	.00	1.00	.6532	.24168
DK	130	2.00	12.00	4.7615	2.31545
KEM	130	.00	2.72	.1646	.47943
Valid N (listwise)	130				

**Tabel  
Uji Normalitas Model 1**

**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		58
Normal Parameters <sup>a,b</sup>	Mean	0E-7
	Std. Deviation	.56905274
	Absolute	.071
Most Extreme Differences	Positive	.071
	Negative	-.070
Kolmogorov-Smirnov Z		.543
Asymp. Sig. (2-tailed)		.930

a. Test distribution is Normal.

b. Calculated from data.

**Tabel  
Uji Normalitas Model 2**

**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		58
Normal Parameters <sup>a,b</sup>	Mean	0E-7
	Std. Deviation	.28590533
	Absolute	.151
Most Extreme Differences	Positive	.064
	Negative	-.151
Kolmogorov-Smirnov Z		1.151
Asymp. Sig. (2-tailed)		.141

a. Test distribution is Normal.

b. Calculated from data.

**Tabel  
Uji Multikolinieritas**

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics		
	B	Std. Error	Beta			Tolerance	VIF	
	(Constant)	1.169	.392				2.982	.004
1	CETR	.002	.179	.001	.012	.991	.946	1.058
	KEI	.765	.173	.548	4.420	.000	.848	1.179
	DK	.199	.200	.141	.994	.325	.650	1.537
	KEM	.077	.031	.361	2.497	.016	.627	1.596

**Tabel  
Uji Autokorelasi Model 1**

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.555 <sup>a</sup>	.308	.256	.59014	1.595

a. Predictors: (Constant), KEM, CETR, KEI, DK

b. Dependent Variable: PBV



## Tabel Uji Autokorelasi Model 2

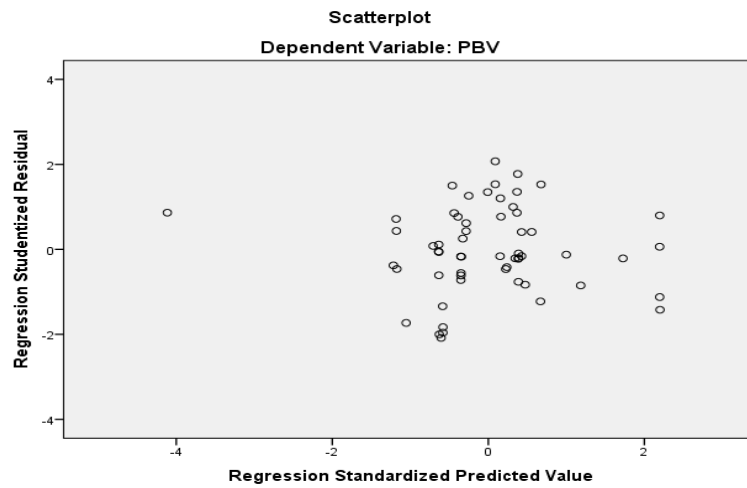
**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.577 <sup>a</sup>	.333	.283	.29650	1.836

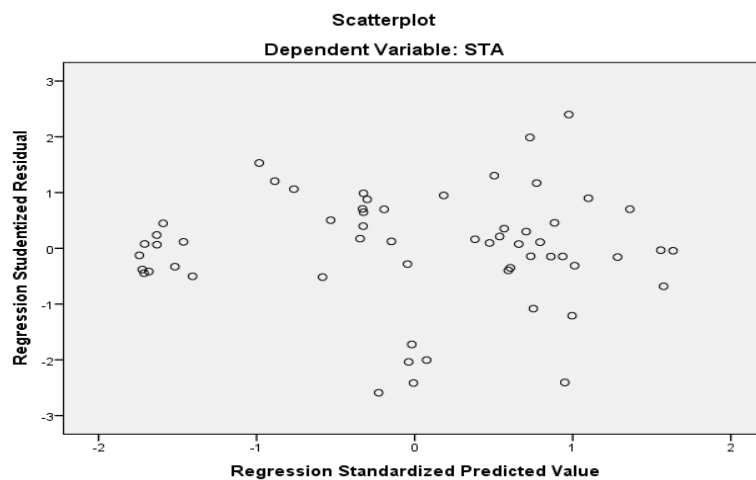
a. Predictors: (Constant), KEM, CETR, KEI, DK

b. Dependent Variable: STA

## Gambar Uji Heteroskedastisitas Model 1



## Gambar Uji Heteroskedastisitas Model 2



**Tabel  
Analisis Regresi Linier Berganda Model 1**

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.
	B	Std. Error	Beta		
(Constant)	1.169	.392		2.982	.004
1 CETR	.002	.179	.001	.012	.991
KEI	.765	.173	.548	4.420	.000
DK	.199	.200	.141	.994	.325
KEM	.077	.031	.361	2.497	.016

a. Dependent Variable: PBV

**Tabel  
Analisis Regresi Linier Berganda Model 2**

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	.584	.197		2.966	.005
1 CETR	-.071	.090	-.091	-.785	.436
KEI	.152	.087	.213	1.749	.086
DK	-.189	.101	-.261	-1.877	.066
KEM	.046	.016	.414	2.924	.005

a. Dependent Variable: STA

**Tabel  
Koefisien Determinasi Model 1**

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.555 <sup>a</sup>	.308	.256	.59014

a. Predictors: (Constant), KEM, CETR, KEI, DK

b. Dependent Variable: PBV

**Tabel  
Koefisien Determinasi Model 2**

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.577 <sup>a</sup>	.333	.283	.29650

a. Predictors: (Constant), KEM, CETR, KEI, DK

b. Dependent Variable: STA

**Tabel  
Hasil uji F Model 1**

**ANOVA<sup>a</sup>**

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	8.217	4	2.054	5.899	.001 <sup>b</sup>
	Residual	18.458	53	.348		
	Total	26.675	57			

a. Dependent Variable: PBV

b. Predictors: (Constant), KEM, CETR, KEI, DK

**Tabel  
Hasil Uji F Model 2**

**ANOVA<sup>a</sup>**

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	2.329	4	.582	6.622	.000 <sup>b</sup>
	Residual	4.659	53	.088		
	Total	6.988	57			

a. Dependent Variable: STA

b. Predictors: (Constant), KEM, CETR, KEI, DK

**Tabel**  
**Hasil Uji T Model 1**  
**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	
	B	Std. Error	Beta			
	(Constant)	1.169	.392		2.982	.004
	CETR	.002	.179	.001	.012	.991
1	KEI	.765	.173	.548	4.420	.000
	DK	.199	.200	.141	.994	.325
	KEM	.077	.031	.361	2.497	.016

a. Dependent Variable: PBV

**Tabel**  
**Hasil Uji T Model 2**  
**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	
	B	Std. Error	Beta			
	(Constant)	.584	.197		2.966	.005
	CETR	-.071	.090	-.091	-.785	.436
1	KEI	.152	.087	.213	1.749	.086
	DK	-.189	.101	-.261	-1.877	.066
	KEM	.046	.016	.414	2.924	.005

a. Dependent Variable: STA