

## LAMPIRAN

### Daftar Perusahaan

NO	Kode Perusahaan	Nama Perusahaan
1	ADES	PT Akasha Wira International Tbk
2	AGII	Aneka Gas Industri
3	ALKA	PT Alakasa Industrindo Tbk
4	AMFG	Asahimas Flat Glass
5	AMIN	Ateliers Mecaniques D'Indonesie
6	ARNA	PT Arwana Citramulia Tbk
7	ASII	Astra Motor
8	AUTO	PT. Astra Otoparts Tbk
9	BATA	PT Sepatu Bata Tbk
10	BUDI	PT Budi Starch & Sweetener Tbk
11	CEKA	PT Wilmar Cahaya Indonesia Tbk
12	CINT	Chitose Internasional
13	CPIN	PT Charoen Pokphand Indonesia Tbk
14	FASW	Fajar Surya Wisesa
15	GGRM	Gudang Garam
16	HMSP	PT Hanjaya Mandala Sampoerna Tbk
17	ICBP	Indofood CBP
18	IGAR	PT Champion Pacific Indonesia Tbk
19	IMPC	PT Impack Pratama Industri Tbk
20	JPFA	PT. Japfa Comfeed Indonesia Tbk
21	KAEF	PT Kimia Farma Tbk
22	KBLI	T. GT Kabel Indonesia Tbk
23	KBLM	PT. Kabelindo Murni Tbk
24	KDSI	PT. Kedawung Setia Industrial Tbk
25	KLBF	PT Kalbe Farma Tbk
26	MLBI	Multi Bintang Indonesia
27	MYOR	PT Mayora Indah Tbk
28	ROTI	PT Nippon Indosari Corpindo
29	SIDO	PT Industri Jamu dan Farmasi Sido Muncul Tbk
30	SKBM	PT Sekar Bumi Tbk
31	SMBR	PT Semen Baturaja Tbk
32	SMGR	PT Semen Indonesia Tbk
33	TOTO	PT Surya Toto Indonesia Tb

34	TRIS	PT Trisula International Tbk
35	ULTJ	PT Ultrajaya Milk Industry & Trading Co Tbk
36	UNVR	Unilever
37	WIIM	PT Wismilak Inti Makmur Tbk
38	WSBP	PT Waskita Beton Precast Tbk
39	WTON	PT Wijaya Karya Beton Tbk

### Statistik Deskriptif

		ROE	CSR	PP	UP	DER	PBV
N	Valid	117	117	117	117	117	117
	Missing	0	0	0	0	0	0
Mean		18.8162	.2301	1033.0863	29.0736	.8627	3.7486
Std. Deviation		25.50776	.09801	11043.56155	1.62442	.72290	5.50766
Minimum		.18	.07	-14.76	25.64	.08	.03
Maximum		135.85	.45	119466.35	33.47	5.44	30.17

### Uji Normalitas

		Unstandardized Residual
N		101
Normal Parameters <sup>a,b</sup>	Mean	0E-7
	Std. Deviation	.98018098
	Absolute	.103
Most Extreme Differences	Positive	.103
	Negative	-.058
Kolmogorov-Smirnov Z		1.039
Asymp. Sig. (2-tailed)		.230

### Uji Multikolonieritas

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-4.358	6.096		-.715	.476		
	ROE	.164	.015	.757	11.177	.000	.749	1.335
	CSR	6.204	3.847	.113	1.613	.110	.703	1.422
	PP	2.786E-005	.000	.056	.935	.352	.967	1.035
	UP	.151	.218	.045	.693	.490	.817	1.224
	DER	-.969	.470	-.129	-2.061	.042	.872	1.147

### Uji Autokorelasi

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.781 <sup>a</sup>	.610	.592	3.5141049	1.870

### Heteroskadasitas

Correlations								
		Unstandardized Residual	ROE	CSR	PP	UP	DER	
Spearman's rho	Unstandardized Residual	Correlation Coefficient	1.000	-.023	-.113	.124	-.030	.142
		Sig. (2-tailed)		.804	.224	.181	.752	.127
		N	117	117	117	117	117	117

### Koefesien Determinasi

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.786 <sup>a</sup>	.618	.601	3.4838315

### Uji Statistik F

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2184.076	5	436.815	35.990	.000 <sup>b</sup>
	Residual	1347.216	111	12.137		
	Total	3531.292	117			

### Uji Statistik t

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.					
	B	Std. Error	Beta							
1	(Constant)	-4.358	6.096							
	REO	.164	.015	.757	11.177	.000				
	CSR	6.204	3.847	.113	1.613	.110				
	PP	2.7005	.000	.056	.935	.352				
	UP	.151	.218	.045	.693	.490				
	DER	-.969	.470	-.129	-2.061	.042				