LAMPIRAN

LAMPIRAN 1

PERUSAHAAN SEKTOR KEUANGAN YANG TERDAFTAR DI BEI

PERIODE 2016-2018

NO	KODE	NAMA PERUSAHAAN
1	AGRO	PT Bank Rakyat Indonesia Agroniaga Tbk
2	AGRS	PT Bank Agris Tbk
3	ARTO	PT Bank Artos Indonesia Tbk
4	BABP	PT Bank MNC International Tbk
5	BACA	PT Bank Capital Indonesia Tbk
6	BBCA	PT Bank Central Asia Tbk
7	BBHI	PT Bank Harda International Tbk
8	BBKP	PT Bank Bukopin Tbk
9	BBMD	PT Bank Mestika Dharma Tbk
10	BBNI	PT Bank Negara Indonesia Tbk
11	BBRI	PT Bank Rakyat Indonesia Tbk
12	BBTN	PT Bank Tabungan Negara Tbk
13	BBYB	PT Bank Yudha Bakti Tbk
14	BCIC	PT Bank Jtrust Indonesia Tbk
15	BDMN	PT Bank Danamon Indonesia Tbk
16	BEKS	PT Bank Pembangunan Daerah Banten Tbk
17	BGTG	PT Bank Ganesha Tbk
18	BINA	PT Bank Ina Indonesia Tbk
19	BJBR	PT Bank Pembangunan Daerah Jawa Barat Tbk
20	BJTM	PT Bank Pembangunan Daerah Jawa Timur Tbk
21	BKSW	PT Bank QNB Indonesia Tbk
22	BMAS	PT Bank Maspion Indonesia Tbk
23	BMRI	PT Bank Mandiri (Persero) Tbk
24	BNBA	PT Bank Bumi Arta Tbk
25	BNGA	PT Bank CIMB Niaga Tbk
26	BNII	PT Bank Maybank Indonesia Tbk
27	BNLI	PT Bank Permata Tbk
28	BRIS	PT Bank BRISyariah Tbk
29	BSIM	PT Bank Sinarmas Tbk
30	BSWD	PT Bank Of India Indonesia Tbk
31	BTPN	PT Bank Tabungan Pensiun Nasional Tbk
32	BTPS	PT Bank Tabungan Pensiun Nasional Syariah Tbk
33	BVIC	PT Bank Victoria International Tbk
34	DNAR	PT Bank Dinar Indonesia Tbk
35	INPC	PT Bank Artha Graha International Tbk
36	MAYA	PT Bank Mayapada International Tbk

37	MCOR	PT Bank China Contruction Bank IndonesiaTbk
38	MEGA	PT Bank Mega Tbk
39	NAGA	PT Bank Mitraniaga Tbk
40	NISP	PT Bank OCBC NISP Tbk
41	NOBU	PT Bank National Nobu Tbk
42	PNBN	PT Bank Pan Indonesia Tbk
43	PNBS	PT Bank Panin Dubai Syariah Tbk
44	SDRA	PT Bank Woori Saudara Indonesia Tbk
45	ABDA	Asuransi Bina Dana Arta Tbk
46	AHAP	Asuransi Harta Aman Pratama Tbk
47	AMAG	Asuransi Multi Artha GunaTbk
48	ASBI	Asuransi Bintang Tbk
49	ASDM	Asuransi Dayin Mitra Tbk
50	ASJT	Asuransi Jasa Tania Tbk
51	ASMI	Asuransi Kresna Mitra Tbk
52	ASRM	Asuransi Ramayana Tbk
53	JMAS	Asuransi Jiwa Syariah Jasa Mitra Tbk
54	LPGI	Lippo General Insurance Tbk
55	MREI	Maskapai Reasuransi Indonesia Tbk
56	MTWI	Malacca Trust Wuwungan Insurance Tbk
57	PNIM	Paninvest Tbk
58	TUGU	Asuransi Tugu Pratama Indonesia Tbk
59	VINS	Victoria Insurance Tbk
60	ADMF	Adira Dinamika Multi Finance Tbk
61	BBLD	Buana Finance Tbk
62	BFIN	BFI Finance Indonesia Tbk
63	BPFI	Batavia Prosperindo Finance Tbk
64	CFIN	Ciplan Finance Indonesia Tbk
65	DEFI	Danasupra Erapacific Tbk
66	FINN	First Indo American Leasing Tbk
67	HDFA	Radana Baskara Finance Tbk
68	IBFN	Intan Baruprana Finance Tbk
69	IMJS	Indomobil Multi Jasa Tbk
70	MFIN	Mandala Multi Finance Tbk
71	POLA	Pool Advista Finance Tbk
72	TIFA	Tifa Finance Tbk
73	TRUS	Trust Finance Indonesia Tbk
74	VRNA	Verena Multi Finance Tbk
75	WOMF	Wahana Ottomitra Multiartha Tbk
76	PADI	Minna Padi Investama Sekuritas Tbk
77	PANS	Panin Sekuritas Tbk
78	RELI	Reliance Sekuritas Indonesia Tbk
79	TRIM	Trimegah Sekuritas IndonesiaTbk

80	YULE	Yukie Sekuritas Indonesia Tbk
81	APIC	Pacific Strategic Financial Tbk
82	BCAP	MNC Capital Indonesia Tbk
83	BPII	Batavia Prosperindo Internasional Tbk
84	CASA	Capital Finance Indonesia Tbk
85	GSMF	Equity Development Invesment Tbk
86	LPPS	Lippo Securities Tbk
87	MTFN	Capitalinc Investment Tbk
88	PNLF	Panin Financial Tbk
89	SMMA	Sinarmas MultiarthaTbk
90	VICO	Victoria Investama Tbk

LAMPIRAN 2

SAMPEL PERUSAHAAN SEKTOR KEUANGAN PERIODE 2016-2018

NO	KODE	NAMA PERUSAHAAN
1	AGRO	PT Bank Rakyat Indonesia Agroniaga Tbk
2	BABP	PT Bank MNC International Tbk
3	BBKP	PT Bank Bukopin Tbk
4	BBNI	PT Bank Negara Indonesia Tbk
5	BBTN	PT Bank Tabungan Negara Tbk
6	BJTM	PT Bank Pembangunan Daerah Jawa Timur Tbk
7	BSIM	PT Bank Sinarmas Tbk
8	BTPN	PT Bank Tabungan Pensiun Nasional Tbk
9	NISP	PT Bank OCBC NISP Tbk
10	SDRA	PT Bank Woori Saudara Indonesia Tbk
11	ASRM	Asuransi Ramayana Tbk
12	TRIM	Trimegah Sekuritas IndonesiaTbk
13	BCAP	MNC Capital Indonesia Tbk

LAMPIRAN 3

TABEL KEPEMILIKAN MANAJEMEN

NO	KODE	TAHUN		
		2016	**2017**	**2018**
1	AGRO	0,87228	0,86818	0,87097
2	BABP	0,39500	0,41435	0,42734
3	BBKP	0,00021	0,00021	0,00004
4	BBNI	0,00003	0,00003	0,00002
5	BJTM	0,00066	0,00077	0,00096
6	BBTN	0,00052	0,00002	0,00014
7	BSIM	0,00035	0,00008	0,00008
8	BTPN	0,00639	0,01214	0,00931
9	NISP	0,00015	0,00015	0,00243
10	SDRA	0,00185	0,00104	0,00091
11	ASRM	0,58254	0,58254	0,58254
12	TRIM	0,00024	0,01871	0,00307
13	BCAP	0,00077	0,00077	0,00059

LAMPIRAN 4

TABEL UKURAN PERUSAHAAN

NO	KODE	TAHUN		
		2016	**2017**	**2018**
1	AGRO	30,0627	30,4237	30,7801
2	BABP	30,2004	30,0018	30,0156
3	BBKP	32,2636	32,2986	32,1917
4	BBNI	34,0330	34,1953	34,3263
5	BJTM	32,9978	33,1969	33,3560
6	BBTN	31,3930	31,5730	31,7692
7	BSIM	31,0712	31,0456	31,0569
8	BTPN	32,1460	32,1900	32,2552
9	NISP	32,5597	32,6665	32,7877
10	SDRA	30,7503	30,9301	31,0199
11	ASRM	27,9919	27,9806	28,0217
12	TRIM	28,0822	28,7890	28,6139
13	BCAP	30,7318	30,6209	30,5629

LAMPIRAN 5

TABEL PROFITABILITAS

NO	KODE	TAHUN		
		2016	**2017**	**2018**
1	AGRO	0,0090	0,0086	0,0088
2	BABP	0,0007	-0,0640	0,0053
3	BBKP	0,0017	0,0013	0,0020
4	BBNI	0,0189	0,0194	0,0187
5	BJTM	0,0122	0,0116	0,0092
6	BBTN	0,0239	0,0225	0,0201
7	BSIM	0,0119	0,0105	0,0016
8	BTPN	0,0205	0,0149	0,0222
9	NISP	0,0130	0,0141	0,0152
10	SDRA	0,0137	0,0162	0,0182
11	ASRM	0,0440	0,0429	0,0518
12	TRIM	0,0296	0,0170	0,0224
13	BCAP	-0,0018	-0,0371	0,0082

LAMPIRAN 6

TABEL *LAVERAGE*

NO	**KODE**	**TAHUN**		
		2016	**2017**	**2018**
1	AGRO	4,8763	4,2471	4,2695
2	BABP	6,0187	7,5475	6,5909
3	BBKP	13,8738	14,7484	10,1286
4	BBNI	5,7564	6,0298	6,0815
5	BJTM	10,1951	10,3371	11,0646
6	BBTN	4,9689	5,5914	6,3996
7	BSIM	5,9699	5,2764	4,8457
8	BTPN	4,3312	4,2456	3,9529
9	NISP	6,0846	6,0589	6,1058
10	SDRA	4,1295	3,4353	3,5236
11	ASRM	3,6206	2,9813	2,6423
12	TRIM	1,4543	3,5694	2,3726
13	BCAP	2,4684	2,5332	2,2646

LAMPIRAN 7

TABEL NILAI PENGUNGKAPAN CSR

NO	KODE	TAHUN		
		2016	2017	2018
1	AGRO	0,2747	0,3516	0,2857
2	BABP	0,2418	0,3956	0,1978
3	BBKP	0,2637	0,2198	0,2418
4	BBNI	0,2198	0,2637	0,2198
5	BJTM	0,2418	0,3626	0,0549
6	BBTN	0,2857	0,2308	0,0440
7	BSIM	0,2088	0,2747	0,0549
8	BTPN	0,2308	0,2088	0,1978
9	NISP	0,2308	0,1978	0,2198
10	SDRA	0,2637	0,2308	0,2198
11	ASRM	0,2747	0,2088	0,2308
12	TRIM	0,3187	0,2308	0,2418
13	BCAP	0,3626	0,2857	0,1978

LAMPIRAN 8

TABEL *ABNORMAL RETURN*

NO	KODE	TAHUN		
		2016	**2017**	**2018**
1	AGRO	0,0180	-0,0730	-0,0139
2	BABP	-0,0328	-0,0417	0,0283
3	BBKP	-0,0355	-0,1499	-0,0292
4	BBNI	0,0716	-0,1077	0,0077
5	BJTM	0,0078	-0,2272	-0,0103
6	BBTN	-0,0306	0,0247	0,0383
7	BSIM	0,0119	0,0327	0,0379
8	BTPN	0,0157	0,2157	0,0434
9	NISP	-0,0015	-0,1269	-0,0007
10	SDRA	0,0502	0,0123	-0,0075
11	ASRM	0,0193	-0,0050	0,0201
12	TRIM	0,1041	0,0595	0,0129
13	BCAP	0,0072	0,0241	0,0285

LAMPIRAN 9

HASIL OLAH DATA DENGAN SPSS 20.0

1. **Uji Deskriptif**

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Kepemilikan Manajemen	39	,00002	,87228	,1450867	,28009777
Ukuran Perusahaan	39	27,9806	34,3263	31,222228	1,7327618
Profitabilitas	39	-,0640	,0518	,012279	,0190297
Laverage	39	1,4543	14,7484	5,656187	3,0647386
Csr	39	,0440	,3956	,238097	,0732493
Reaksi Investor	39	-,2272	,2157	-,000038	,0711850
Valid N (listwise)	39				

2. **Uji Normalitas**

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		39
Normal Parameters[a,b]	Mean	0E-7
	Std. Deviation	,06586259
Most Extreme Differences	Absolute	,188
	Positive	,097
	Negative	-,188
Kolmogorov-Smirnov Z		1,174
Asymp. Sig. (2-tailed)		,127

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		39
Normal Parameters[a,b]	Mean	0E-7
	Std. Deviation	,05963304
Most Extreme Differences	Absolute	,116
	Positive	,116
	Negative	-,112
Kolmogorov-Smirnov Z		,726
Asymp. Sig. (2-tailed)		,667

a. Test distribution is Normal.
b. Calculated from data.

3. Uji Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,385	,267		1,441	,159		
	Kepemilikan Manajemen	,061	,047	,233	1,306	,200	,746	1,341
	Ukuran Perusahaan	-,004	,009	-,095	-,454	,653	,548	1,825
	Profitabilitas	-1,288	,617	-,335	-2,087	,044	,925	1,081
	Laverage	-,003	,005	-,110	-,582	,565	,665	1,503

a. Dependent Variable: CSR

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,141	,242		,584	,563		
	Kepemilikan Manajemen	-,051	,042	-,199	-1,198	,239	,746	1,341
	Ukuran Perusahaan	-,002	,008	-,052	-,270	,789	,548	1,825
	Profitabilitas	,110	,559	,029	,197	,845	,925	1,081
	Laverage	-,012	,004	-,518	-2,940	,006	,665	1,503

a. Dependent Variable: Reaksi Investor

4. Uji Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,438[a]	,192	,096	,0696292	,827

a. Predictors: (Constant), Laverage, Kepemilikan Manajemen, Profitabilitas, Ukuran Perusahaan

b. Dependent Variable: CSR

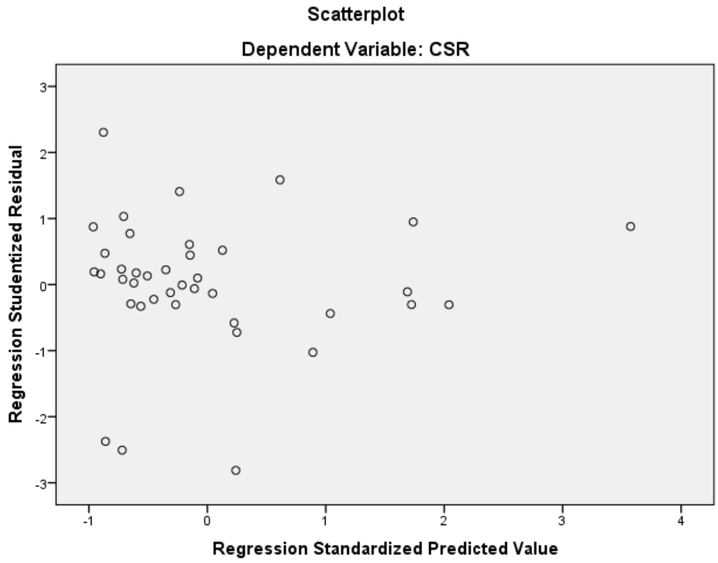
Model Summary[b]

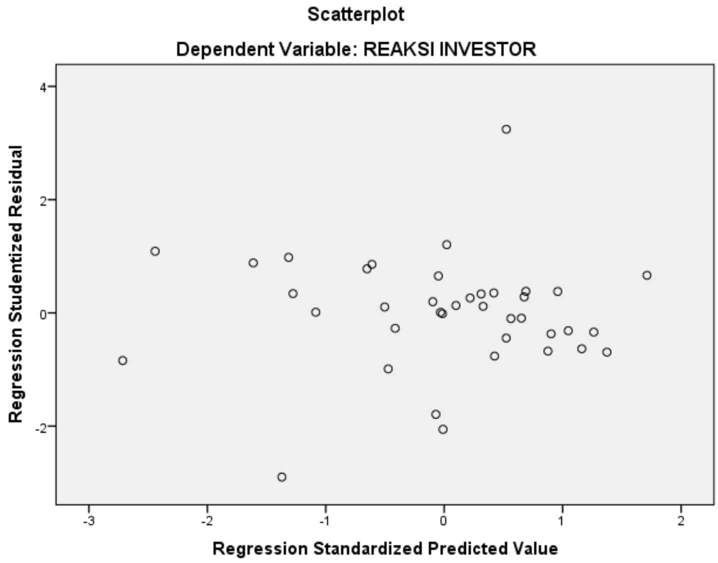
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,546[a]	,298	,216	,0630433	1,785

a. Predictors: (Constant), Laverage, Kepemilikan Manajemen, Profitabilitas, Ukuran Perusahaan

b. Dependent Variable: Reaksi Investor

5. Uji Heterokedastisitas





6. Uji Linear Berganda

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.385	.267		1.441	.159
	Kepemilikan Manajemen	.061	.047	.233	1.306	.200
	Ukuran Perusahaan	-.004	.009	-.095	-.454	.653
	Profitabilitas	-1.288	.617	-.335	-2.087	.044
	Laverage	-.003	.005	-.110	-.582	.565

a. Dependent Variable: CSR

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.141	.242		.584	.563
	Kepemilikan Manajemen	-.051	.042	-.199	-1.198	.239
	Ukuran Perusahaan	-.002	.008	-.052	-.270	.789
	Profitabilitas	.110	.559	.029	.197	.845
	Laverage	-.012	.004	-.518	-2.940	.006

a. Dependent Variable: Reaksi Investor

7. Uji Determinasi

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.438[a]	.192	.096	.0696292

a. Predictors: (Constant), Laverage, Kepemilikan Manajemen, Profitabilitas, Ukuran Perusahaan

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.546[a]	.298	.216	.0630433

a. Predictors: (Constant), Laverage, Kepemilikan Manajemen, Profitabilitas, Ukuran Perusahaan

8. MANOVA

Multivariate Tests[a]

Effect		Value	F	Hypothesis df	Error df	Sig.
Intercept	Pillai's Trace	,093	1,683[b]	2,000	33,000	,201
	Wilks' Lambda	,907	1,683[b]	2,000	33,000	,201
	Hotelling's Trace	,102	1,683[b]	2,000	33,000	,201
	Roy's Largest Root	,102	1,683[b]	2,000	33,000	,201
X1	Pillai's Trace	,064	1,124[b]	2,000	33,000	,337
	Wilks' Lambda	,936	1,124[b]	2,000	33,000	,337
	Hotelling's Trace	,068	1,124[b]	2,000	33,000	,337
	Roy's Largest Root	,068	1,124[b]	2,000	33,000	,337
X2	Pillai's Trace	,012	,204[b]	2,000	33,000	,816
	Wilks' Lambda	,988	,204[b]	2,000	33,000	,816
	Hotelling's Trace	,012	,204[b]	2,000	33,000	,816
	Roy's Largest Root	,012	,204[b]	2,000	33,000	,816
X3	Pillai's Trace	,122	2,283[b]	2,000	33,000	,118
	Wilks' Lambda	,878	2,283[b]	2,000	33,000	,118
	Hotelling's Trace	,138	2,283[b]	2,000	33,000	,118
	Roy's Largest Root	,138	2,283[b]	2,000	33,000	,118
X4	Pillai's Trace	,256	5,686[b]	2,000	33,000	,008
	Wilks' Lambda	,744	5,686[b]	2,000	33,000	,008
	Hotelling's Trace	,345	5,686[b]	2,000	33,000	,008
	Roy's Largest Root	,345	5,686[b]	2,000	33,000	,008

a. Design: Intercept + X1 + X2 + X3 + X4

b. Exact statistic

Tests of Between-Subjects Effects

Source	Dependent Variable	Type III Sum of Squares	df	Mean Square	F	Sig.
Corrected Model	CSR	,039[a]	4	,010	2,014	,115
	Reaksi investor	,057[b]	4	,014	3,612	,015
Intercept	CSR	,010	1	,010	2,078	,159
	Reaksi investor	,001	1	,001	,341	,563
X1	CSR	,008	1	,008	1,705	,200
	Reaksi investor	,006	1	,006	1,436	,239
X2	CSR	,001	1	,001	,206	,653
	Reaksi investor	,000	1	,000	,073	,789
X3	CSR	,021	1	,021	4,355	,044
	Reaksi investor	,000	1	,000	,039	,845
X4	CSR	,002	1	,002	,338	,565
	Reaksi investor	,034	1	,034	8,643	,006
Error	CSR	,165	34	,005		
	Reaksi investor	,135	34	,004		
Total	CSR	2,415	39			
	Reaksi investor	,193	39			
Corrected Total	CSR	,204	38			
	Reaksi investor	,193	38			

a. R Squared = ,192 (Adjusted R Squared = ,096)

b. R Squared = ,298 (Adjusted R Squared = ,216)