

LAMPIRAN

Lampiran 1 Daftar Sampel Penelitian

NO	KODE	Nama Perusahaan
1	ADES	PT Akasha Wira International Tbk
2	AKPI	PT Argha Karya Prima Industry Tbk
3	ALDO	PT Alkindo Naratama
4	AMFG	PT Asahimas Flat Glass
5	ARNA	PT Arwana Citramulia Tbk
6	ASII	PT Astra International Tbk
7	AUTO	PT Astra Otoparts Tbk
8	BATA	PT Sepatu Bata Tbk
9	BUDI	PT Budi Strach and Sweetener
10	CEKA	PT Wilmar Cahaya Indonesia Tbk
11	CPIN	PT Charoen Pokphand Indonesia
12	DLTA	PT Delta Djakarta Tbk
13	DPNS	PT Duta Pertiwi Nusantara
14	DVLA	PT Darya Varia
15	EKAD	PT Ekadharna Iternational Tbk
16	GGRM	PT Gudang Garam
17	HMSP	PT HM Sampoerna
18	ICBP	PT Indofood CBP Sukses M
19	IGAR	PT Champion Pacific Indnesia Tbk
20	INAI	PT Indal Alumunium Industry Tbk
21	INCI	PT Intan Wijaya International
22	INDF	PT Indofood Sukses Makmur
23	INDS	PT Indospring Tbk
24	INTP	PT Indocement Tunggul Prakarsa Tbk
25	JECC	PT Jembo Cable Company
26	KAEF	PT Kimia Farma
27	KBLI	PT KMI Wire and Cable
28	KDSI	PT Kedaung Setia Industrial
29	KLBF	PT Kalbe Farma
30	LION	PT Lion Metal Works Tbk
31	LMSH	PT Lionmesh Prima Tbk
32	MERK	PT Merck
33	MLBI	PT Multi Bintang Indonesia Tbk
34	MYOR	PT Mayora Indah Tbk
35	PICO	PT Pelangi Indah Canindo Tbk

36	PYFA	PT Pyridam Farma Tbk
37	RICY	PT Ricky Putra Globalindo Tbk
38	ROTI	PT Nippon Indosari Corpindo Tbk
39	SCCO	PT Supreme Cable Manufacturing & Commerce Tbk
40	SKBM	PT Sekar Bumi Tbk
41	SKLT	PT Sekar Laut
42	SMGR	PT Semen Indonesia Tbk
43	SMSM	PT Selamat Sempurna
44	SRSN	PT Indo Acidatama Tbk
45	TCID	PT Mandom Indonesia
46	TOTO	PT Surya Toto Indonesia Tbk
47	TRST	PT Trias Sentosa Tbk
48	TSPC	PT Tempo Scan Pacific Tbk
49	ULTJ	PT Ultrajaya Milk Industri
50	UNVR	PT Unilever Indonesia
51	WIIM	PT Wismilak IntiMakmur Tbk

Lampiran 2 Tabulasi Data

No	Nama Perusahaan	2015				
		KI	DK	SIZE	CSR	HARGA SAHAM
1	ADES	0,3333	3,0000	27,2052	15,0000	55,6691
2	AKPI	0,3333	6,0000	28,6899	24,0000	33,4511
3	ALDO	0,3333	3,0000	26,6259	22,0000	43,7802
4	AMFG	0,3333	6,0000	29,0827	14,0000	706,5115
5	ARNA	0,3333	3,0000	27,9892	11,0000	-6,5449
6	ASII	0,3636	11,0000	33,1341	21,0000	124,1986
7	AUTO	0,3333	9,0000	30,2940	10,0000	6,1919
8	BATA	0,4000	5,0000	27,4019	24,0000	94,5176
9	BUDI	0,3333	3,0000	28,8146	15,0000	5,0360
10	CEKA	0,5000	4,0000	28,0270	10,0000	358,1494
11	CPIN	0,3333	6,0000	30,8372	14,0000	194,7133
12	DLTA	0,4000	5,0000	27,6686	14,0000	43,9224
13	DPNS	0,3333	3,0000	26,3382	10,0000	14,7743
14	DVLA	0,3750	8,0000	27,9504	13,0000	26,5890
15	EKAD	0,5000	2,0000	26,6886	17,0000	42,7174
16	GGRM	0,5000	4,0000	31,7821	22,0000	2.538,7960
17	HMSP	0,5000	6,0000	31,2689	17,0000	-419,3727
18	ICBP	0,2857	7,0000	30,9105	15,0000	279,3155
19	IGAR	0,5000	2,0000	26,6737	25,0000	52,8862
20	INAI	0,5000	4,0000	27,9164	23,0000	55,3273
21	INCI	0,2500	4,0000	25,8564	14,0000	93,6869
22	INDF	0,3750	8,0000	32,1510	10,0000	82,3640
23	INDS	0,3333	3,0000	28,5687	19,0000	368,3465
24	INTP	0,4286	7,0000	30,9502	10,0000	-166,0768
25	JECC	0,6667	3,0000	27,9374	24,0000	-43,6993
26	KAEF	0,2000	5,0000	28,8054	15,0000	37,0989
27	KBLI	0,4000	5,0000	28,0704	10,0000	66,5727
28	KDSI	0,4000	5,0000	27,7941	14,0000	28,3224
29	KLBF	0,4286	7,0000	30,2482	14,0000	24,5543
30	LION	0,3333	3,0000	27,1837	10,0000	490,8467
31	LMSH	0,3333	3,0000	25,6195	13,0000	14,3062
32	MERK	0,3333	3,0000	27,1873	17,0000	-3.447,1035
33	MLBI	0,5741	7,0000	28,3734	22,0000	98,2145
34	MYOR	0,4000	5,0000	30,0596	18,0000	1.231,2183
35	PICO	0,3333	3,0000	27,1298	16,0000	26,3478
36	PYFA	0,5000	4,0000	25,7981	22,0000	5,7694

37	RICY	0,3333	3,0000	27,8118	23,0000	16,9839
38	ROTI	0,3333	3,0000	28,6266	13,0000	47,9171
39	SCCO	0,3333	3,0000	28,6266	11,0000	574,2387
40	SKBM	0,3333	3,0000	27,3625	20,0000	42,8716
41	SKLT	0,3333	3,0000	26,6558	10,0000	24,0511
42	SMGR	0,2857	7,0000	31,2726	19,0000	385,2890
43	SMSM	0,3333	3,0000	28,4286	17,0000	16,7200
44	SRSN	0,3750	8,0000	27,0761	7,0000	2,5755
45	TCID	0,4000	5,0000	28,3644	11,0000	2.318,5615
46	TOTO	0,4000	5,0000	28,5228	13,0000	343,2012
47	TRST	0,5000	4,0000	28,8422	10,0000	5,2531
48	TSPC	0,5000	4,0000	29,4691	13,0000	52,6358
49	ULTJ	0,3333	3,0000	28,8951	17,0000	169,1049
50	UNVR	0,8000	5,0000	30,3868	18,0000	34,0069
51	WIIM	0,3333	3,0000	27,3664	21,0000	48,9046

NO	Nama Perusahaan	2016				HARGA SAHAM
		KI	DK	SIZE	CSR	
1	ADES	0,3333	3,0000	27,3664	13,0000	94,8488
2	AKPI	0,3333	6,0000	28,5926	17,0000	68,9603
3	ALDO	0,3333	3,0000	26,7402	15,0000	45,8727
4	AMFG	0,3333	6,0000	29,3367	21,0000	520,1014
5	ARNA	0,3333	3,0000	28,0649	15,0000	20,5951
6	ASII	0,3333	12,0000	33,1988	16,0000	173,3049
7	AUTO	0,3750	8,0000	30,3129	20,0000	75,0208
8	BATA	0,5000	4,0000	27,4138	10,0000	10,2398
9	BUDI	0,3333	3,0000	28,7066	24,0000	8,0423
10	CEKA	0,2500	4,0000	27,8115	21,0000	839,3177
11	CPIN	0,5000	4,0000	30,8176	11,0000	106,7118
12	DLTA	0,4000	5,0000	27,8115	14,0000	196,9515
13	DPNS	0,3333	3,0000	26,4141	22,0000	25,2280
14	DVLA	0,4444	9,0000	28,0572	16,0000	100,9161
15	EKAD	0,5000	2,0000	27,2779	9,0000	119,7783
16	GGRM	0,5000	4,0000	31,7734	16,0000	858,9612
17	HMSP	0,5000	6,0000	31,3807	20,0000	535,5378
18	ICBP	0,5000	6,0000	30,9949	13,0000	357,9018
19	IGAR	0,3333	3,0000	26,7570	17,0000	60,4324
20	INAI	0,5000	4,0000	27,9230	15,0000	67,2253
21	INCI	0,2500	4,0000	26,3193	21,0000	45,1761
22	INDF	0,3750	8,0000	30,9949	15,0000	248,2633
23	INDS	0,3333	3,0000	28,5382	20,0000	94,7589
24	INTP	0,4286	7,0000	31,0514	17,0000	636,4913
25	JECC	0,6667	3,0000	28,0830	10,0000	675,8146
26	KAEF	0,2000	5,0000	29,1598	24,0000	39,1869
27	KBLI	0,4000	5,0000	28,1979	21,0000	205,2546
28	KDSI	0,4000	5,0000	27,7640	11,0000	116,3638
29	KLBF	0,4286	7,0000	30,3540	14,0000	29,8180
30	LION	0,3333	3,0000	27,2539	22,0000	417,8186
31	LMSH	0,3333	3,0000	25,8160	14,0000	71,1856
32	MERK	0,3333	3,0000	27,3352	12,0000	4.871,9711
33	MLBI	0,5714	7,0000	28,4530	16,0000	28,0076
34	MYOR	0,4000	5,0000	30,1477	20,0000	1.245,3266
35	PICO	0,3333	3,0000	27,0948	13,0000	24,1978
36	PYFA	0,5000	4,0000	25,8416	17,0000	9,6178
37	RICY	0,3333	3,0000	27,8846	18,0000	14,8762
38	ROTI	0,3333	3,0000	28,7025	20,0000	44,6638

39	SCCO	0,3333	3,0000	28,5271	15,0000	1.432,8763
40	SKBM	0,3333	3,0000	27,6327	18,0000	24,0734
41	SKLT	0,3333	3,0000	27,0658	20,0000	23,8765
42	SMGR	0,2857	7,0000	31,4204	8,0000	455,7165
43	SMSM	0,3333	3,0000	28,4441	24,0000	-7,2506
44	SRSN	0,3750	8,0000	27,2986	20,0000	1,8336
45	TCID	0,4000	5,0000	28,4127	11,0000	457,7438
46	TOTO	0,4000	5,0000	28,5798	12,0000	102,8609
47	TRST	0,5000	4,0000	28,8221	17,0000	9,1748
48	TSPC	0,5000	6,0000	29,5159	11,0000	68,2190
49	ULTJ	0,3333	3,0000	290,754	10,0000	242,3139
50	UNVR	0,8000	5,0000	30,4492	17,0000	71,7547
51	WIIM	0,3333	3,0000	27,9338	22,0000	25,5844

NO	Nama Perusahaan	2017				HARGA SAHAM
		KI	DK	SIZE	CSR	
1	ADES	0,3333	3,0000	27,4569	15,0000	64,8283
2	AKPI	0,3333	6,0000	28,6409	29,0000	8,8044
3	ALDO	0,3333	3,0000	26,9353	18,0000	52,7916
4	AMFG	0,3333	6,0000	29,4664	12,0000	8,8687
5	ARNA	0,3333	3,0000	28,1019	14,0000	32,9003
6	ASII	0,3636	11,0000	33,3202	17,0000	360,0969
7	AUTO	0,3750	8,0000	30,3231	14,0000	82,3372
8	BATA	0,5000	4,0000	27,4752	25,0000	22,1450
9	BUDI	0,3333	3,0000	28,7092	15,0000	10,9198
10	CEKA	0,5000	4,0000	27,9622	11,0000	61,0786
11	CPIN	0,3333	6,0000	30,8306	13,0000	96,2617
12	DLTA	0,4000	5,0000	27,9243	8,0000	-80,0539
13	DPNS	0,3333	3,0000	26,4550	11,0000	12,0093
14	DVLA	0,4286	7,0000	28,1263	25,0000	45,2293
15	EKAD	0,5000	2,0000	27,4038	14,0000	93,0418
16	GGRM	0,5000	4,0000	31,8321	10,0000	1406,7163
17	HMSP	0,4000	5,0000	31,3955	16,0000	31,7949
18	ICBP	0,5000	6,0000	31,0848	15,0000	274,4578
19	IGAR	0,3333	3,0000	26,9636	29,0000	70,4459
20	INAI	0,5000	4,0000	27,8249	18,0000	67,0066
21	INCI	0,2500	4,0000	26,4396	12,0000	91,4421
22	INDF	0,3750	8,0000	32,1077	14,0000	274,5048
23	INDS	0,3333	3,0000	28,5208	17,0000	210,2063
24	INTP	0,4286	7,0000	32,1077	14,0000	-423,4835
25	JECC	0,6000	5,0000	28,2875	25,0000	491,2922
26	KAEF	0,2000	5,0000	29,4387	15,0000	50,0941
27	KBLI	0,2857	7,0000	28,7342	11,0000	213,7074
28	KDSI	0,4000	5,0000	27,9149	12,0000	170,2845
29	KLBF	0,4286	7,0000	30,4414	8,0000	29,9831
30	LION	0,3333	3,0000	27,2482	13,0000	-225,4915
31	LMSH	0,3333	3,0000	25,0570	25,0000	148,5156
32	MERK	0,3333	3,0000	27,4650	16,0000	990,6438
33	MLBI	0,5000	6,0000	28,5513	13,0000	117,9298
34	MYOR	0,4000	5,0000	30,3334	17,0000	1285,7454
35	PICO	0,3333	3,0000	27,3028	15,0000	7,0068
36	PYFA	0,5000	4,0000	25,7957	28,0000	10,4203
37	RICY	0,3333	3,0000	27,9491	17,0000	22,8035
38	ROTI	0,3333	3,0000	29,1483	12,0000	13,0142

39	SCCO	0,3333	3,0000	29,0209	15,0000	1012,7395
40	SKBM	0,3333	3,0000	28,1153	17,0000	27,6344
41	SKLT	0,3333	3,0000	27,1789	13,0000	28,7552
42	SMGR	0,2857	7,0000	31,5221	25,0000	36,8801
43	SMSM	0,5000	2,0000	28,5244	17,0000	-1,3676
44	SRSN	0,3750	8,0000	27,2044	14,0000	2,9400
45	TCID	0,5000	6,0000	28,4904	12,0000	481,1227
46	TOTO	0,4000	5,0000	28,6701	8,0000	404,6438
47	TRST	0,5000	4,0000	28,8349	9,0000	11,3907
48	TSPC	0,6000	5,0000	29,6372	25,0000	73,8122
49	ULTJ	0,3333	3,0000	29,2772	14,0000	217,4020
50	UNVR	0,8000	5,0000	30,5705	17,0000	66,9092
51	WIIM	0,3333	3,0000	27,8345	16,0000	3,8080

Lampiran 3 Hasil Uji Statistik

Hasil Statistik Descriptive

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
KI	153	.2000	.8000	.3955	.1038
DK	153	2.0000	12.0000	4.6471	1.9550
SIZE	153	25.6195	33.3202	28.6247	1.6728
CSR	153	.0769	.3187	.1765	.0533
HARGA	153	-3447.1035	4871.9711	208.0055	622.9395
Valid N (listwise)	153				

Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test			
		Unstandardized Residual 1	Unstandardized Residual 2
N		153	153
Normal Parameters ^{a,b}	Mean	.0000000	.0000000
	Std. Deviation	.03616061	602.50551371
	Absolute	.069	.233
Most Extreme Differences	Positive	.043	.232
	Negative	-.069	-.233
Kolmogorov-Smirnov Z		.851	2.886
Asymp. Sig. (2-tailed)		.463	.000

Hasil Uji Multikolinieritas

Coefficients ^a		
Model	Collinearity Statistics	
	Tolerance	VIF
	(Constant)	
1	KI	.941 1.063
	DK	.595 1.681
	SIZE	.363 2.752
	CSR	.461 2.171

Hasil Uji Autokorelasi

Model	DW	Du	4 - Du	Keterangan
Model 1	1,785	1,74	2,26	Bebas autokorelasi
Model 2	2,125	1,77	3,34	Bebas autokorelasi

Hasil Uji Heteroskedastisitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	.004	1.679		.002	.998
1 KI	-.473	.717	-.057	-.660	.510
DK	-.023	.047	-.052	-.479	.633
SIZE	.065	.070	.129	.932	.353
CSR	-2.572	1.980	-.161	-1.299	.196

Hasil Uji Regresi Linear Berganda

Uji Goodness Of Fit

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	1.726	4	.432	.584	.674 ^b
Residual	101.932	138	.739		
Total	103.658	142			

Koefisien Determinasi

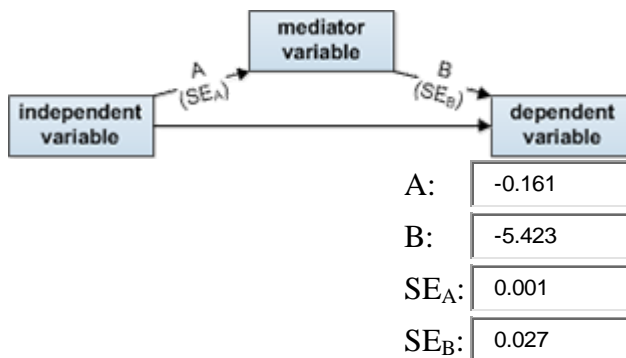
Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.129 ^a	.017	-.012	.85944

Corporate social Responsibility

Collinearity Diagnostics^a

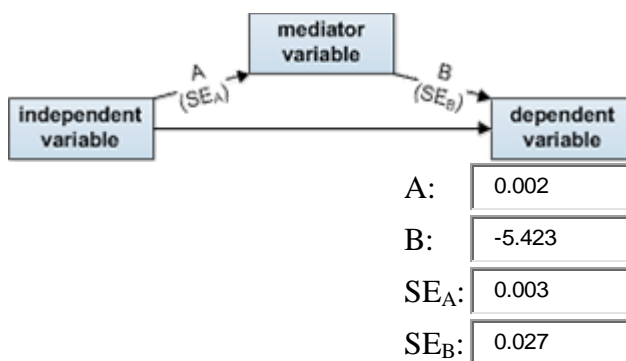
Model	Dimension	Variance Proportions
		CSR
1	1	.00
	2	.02
	3	.34
	4	.30
	5	.34



Sobel test statistic: -4.70169757

One-tailed probability: 0.00000129

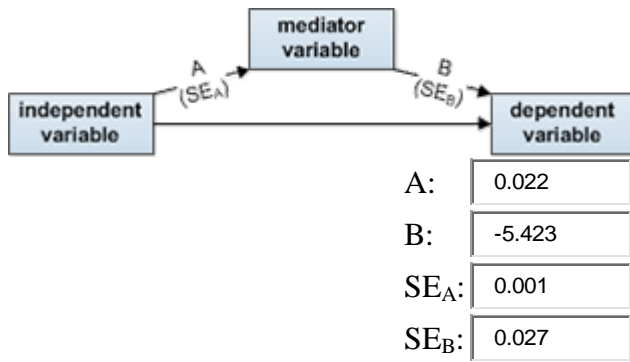
Two-tailed probability: 0.00000258



Sobel test statistic: 4.68931601

One-tailed probability: 0.00000137

Two-tailed probability: 0.00000274



Sobel test statistic: 4.70192521
 One-tailed probability: 0.00000129
 Two-tailed probability: 0.00000258