

LAMPIRAN

Lampiran 1

Data sampel perusahaan

No	Perusahaan	Kode
1	PT. Apexindo	APEXX
2	PT. Indika	INDY
3	PT. Barajaya international Tbk	ATPK
4	PT. Perusahaan Gas Negara	PGAS
5	PT. Ratu Prabu Energi Tbk	ARTI
6	PT. Cakra Mineral Tbk	CKRA
7	PT. Eksploitasi Energi Tbk	CNKO
8	PT. Energi mega persada Tbk	EMP
9	PT. Bukit Asam Tbk	PTBA
10	PT. Merdeka Copper Gold Tbk	MDKA
11	PT. Garda Tujuh Buana Tbk	GTBO
12	PT. Aneka Tambang Tbk	ANTM
13	PT. Binekat Integra Tbk	BIPI
14	PT. Atlas Resources Tbk	ARII
15	PT. Baramulti suksessarana Tbk	BSSR
16	PT. Bumi Resources Tbk	BUMI
17	PT. Bayan Resources Tbk	BYAN
18	PT. Cita Mineral Investindo Tbk	CITA
19	PT. Central Mega Resources Tbk	DKFT
20	PT. Delta Dunia Makmur Tbk	DOID
21	PT. Harum Energy Tbk	HRUM
22	PT. Medcoenergi Tbk	MEDC
23	PT. Mitra Investindo Tbk	MITI
24	PT. Petrosea Tbk	PTRO
25	PT. Golden Eagle energy Tbk	SMMT
26	PT. SMR Utama Tbk	SMRU
27	PT. Tambang Raya Megah Tbk	ITMG
28	PT. Timah Tbk	TINS
29	PT. Adaro Energi Tbk	ADRO
30	PT. Darma Henwa Tbk	DEWA
31	PT. Elnusa Tbk	ELSA
32	PT. Golden Energy Tbk	GEMS
33	PT. Vale Tbk	INCO
34	PT. Resources Alam Tbk	KKGI
35	PT. Samindo Resouces Tbk	MYOH
36	PT. J Resources Asia Pasific Tbk	PSAB
37	PT. Radiant Utama Interisco Tbk	RUIS
38	PT. Toba Bara Sejahtera Tbk	TOBA
39	PT. Mitrabara Adiperdana	MBPA
40	PT. Perdana Karya Perkasa	PKPK
41	PT. Surya Esa Perkasa	ESSA
42	PT. Citatah Tbk	CTTH

Lampiran 2**Data outlier**

2014	2015	2016
PGAS	CKRA	ARTI
PTBA	MDKA	CKRA
MDKA	GTBO	BUMI
BSSR	BYAN	BYAN
BYAN		GEMS
SMMT		PSAB
GEMS		EMP

Lampiran 3

Variabel Dependen

Nilai Perusahaan

No	Perusahaan	2014	2015	2016
1	APEXX	1.869	1.847	1.474
2	INDY	0.694	0.633	0.743
3	ATPK	1.017	1.061	1.24
4	PGAS	-	1.274	1.245
5	ARTI	0.544	0.856	-
6	CKRA	0.996	-	-
7	CNKO	0.731	0.627	0.719
8	EMP	0.756	0.988	-
9	PTBA	-	1.015	1.982
10	MDKA	-	-	2.215
11	GTBO	1.05	-	1.013
12	ANTM	0.912	0.677	1.103
13	BIPI	0.923	0.798	0.918
14	ARII	1.0	1.013	1.18
15	BSSR	-	1.601	1.793
16	BUMI	1.133	1.895	-
17	BYAN	-	-	-
18	CITA	1.531	1.671	1.76
19	DKFT	1.926	1.683	1.357
20	DOID	1.049	0.937	1.213
21	HRUM	1.181	0.597	1.177
22	MEDC	1.034	0.824	0.843
23	MITI	0.9	1.194	0.961
24	PTRO	0.749	0.63	0.703
25	SMMT		1.196	1.138
26	SMRU	1.753	1.651	1.563
27	ITMG	1.389	0.688	1.394
28	TINS	1.47	0.827	0.946
29	ADRO	0.907	0.637	1.035
30	DEWA	0.621	0.609	0.622
31	ELSA	1.58	0.811	1.045
32	GEMS	-	1.937	-
33	INCO	0.653	0.316	0.481
34	KKGI	1.133	0.528	1.27
35	MYOH	1.001	0.939	0.969
36	PSAB	0.934	1.248	-
37	RUIS	0.892	0.842	0.818
38	TOBA	1.087	0.798	1.145
39	MBPA	2.025	1.228	1.845
40	PKPK	0.673	0.669	0.742
41	ESSA	2.167	0.812	0.883
42	CTTH	1.013	0.637	0.649

Lampiran 4

Variabel Independen

Corporate Social Responsibility

No	Perusahaan	2014	2015	2016
1	APEXX	0.1758	0.2418	0.1868
2	INDY	0.1099	0.0989	0.1319
3	ATPK	0.1099	0.1099	0.1209
4	PGAS	-	0.4396	0.4615
5	ARTI	0.1209	0.1319	-
6	CKRA	0.0769	-	-
7	CNKO	0.1209	0.1319	0.1758
8	EMP	0.1538	0.1648	-
9	PTBA	-	0.956	0.5495
10	MDKA	-	-	0.2967
11	GTBO	0.2527	-	0.2637
12	ANTM	0.5055	0.8462	0.3407
13	BIPI	0.1538	0.1538	0.1648
14	ARII	0.1319	0.1319	0.1209
15	BSSR	-	0.1429	0.1319
16	BUMI	0.1978	0.2418	-
17	BYAN	-	-	-
18	CITA	0.1099	0.0989	0.1099
19	DKFT	0.1319	0.1319	0.1538
20	DOID	0.1209	0.1538	0.1538
21	HRUM	0.2857	0.2308	0.2527
22	MEDC	0.3297	0.3297	0.2967
23	MITI	0.1429	0.1209	0.1319
24	PTRO	0.1758	0.1538	0.2747
25	SMMT	-	0.1868	0.1758
26	SMRU	0.1758	0.1758	0.1978
27	ITMG	0.3956	0.3297	0.2747
28	TINS	0.2088	0.5495	0.6374
29	ADRO	0.3407	0.3626	0.3187
30	DEWA	0.1758	0.1758	0.1758
31	ELSA	0.4835	0.4725	0.2857
32	GEMS	-	0.2088	-
33	INCO	0.3736	0.4945	0.0879
34	KKGI	0.1868	0.2198	0.2308
35	MYOH	0.1868	0.2088	0.2198
36	PSAB	0.1209	0.1429	-
37	RUIS	0.1099	0.1209	0.1209
38	TOBA	0.2967	0.2308	0.2308
39	MBPA	0.2198	0.2747	0.2198
40	PKPK	0.0989	0.0989	0.0989
41	ESSA	0.1429	0.1429	0.1429
42	CTTH	0.1099	0.1319	0.1209

Lampiran 5

Variabel Independen

Profitabilitas

No	Perusahaan	2014	2015	2016
1	APEXX	0.613	0.429	0.726
2	INDY	0.033	0.092	0.141
3	ATPK	0.045	0.0040	0.0050
4	PGAS	-	0.133	0.097
5	ARTI	0.031	0.011	-
6	CKRA	0.325	-	-
7	CNKO	0.045	0.211	0.329
8	EMP	0.119	0.781	-
9	PTBA	-	0.219	0.192
10	MDKA	-	-	0.017
11	GTBO	0.067	-	0.11
12	ANTM	0.062	0.079	0.0040
13	BIPI	0.018	0.095	0.58
14	ARII	0.229	0.316	0.453
15	BSSR	-	0.251	0.065
16	BUMI	0.612	0.752	-
17	BYAN	-	-	-
18	CITA	0.212	0.264	0.275
19	DKFT	0.04	0.025	0.072
20	DOID	0.192	0.098	0.294
21	HRUM	0.0070	0.055	0.051
22	MEDC	0.01	0.265	0.222
23	MITI	0.05	1.76	0.268
24	PTRO	0.012	0.044	0.225
25	SMMT	-	0.152	0.048
26	SMRU	0.011	0.249	0.22
27	ITMG	0.227	0.076	0.144
28	TINS	0.15	0.019	0.045
29	ADRO	0.056	0.045	0.09
30	DEWA	0.0	0.0020	0.0020
31	ELSA	0.161	0.143	0.111
32	GEMS	-	0.0080	-
33	INCO	0.096	0.028	0.0010
34	KKGI	0.108	0.074	0.112
35	MYOH	0.28	0.265	0.198
36	PSAB	0.091	0.099	-
37	RUIS	0.185	0.122	0.072
38	TOBA	0.25	0.166	0.099
39	MBPA	0.302	0.469	0.296
40	PKPK	0.194	0.739	0.196
41	ESSA	0.103	0.027	0.0010
42	CTTH	0.013	0.0070	0.066

Lampiran 6

Variabel Independen

Corporate Governance

No	Perusahaan	2014	2015	2016
1	APEXX	0.67	0.67	0.67
2	INDY	0.33	0.33	0.4
3	ATPK	0.33	0.33	0.5
4	PGAS	-	0.4	0.33
5	ARTI	0.5	0.5	-
6	CKRA	0.5	-	-
7	CNKO	0.4	0.33	0.33
8	EMP	0.5	0.5	-
9	PTBA	-	0.33	0.33
10	MDKA	-	-	0.5
11	GTBO	0.33	-	0.33
12	ANTM	0.33	0.33	0.33
13	BIPI	0.5	0.5	0.5
14	ARII	0.33	0.33	0.33
15	BSSR	-	0.38	0.38
16	BUMI	0.43	0.38	-
17	BYAN	-	-	-
18	CITA	0.33	0.33	0.5
19	DKFT	0.33	0.33	0.33
20	DOID	0.67	0.57	0.57
21	HRUM	0.4	0.33	0.33
22	MEDC	0.33	0.33	0.4
23	MITI	0.4	0.4	0.4
24	PTRO	0.25	0.4	0.4
25	SMMT	-	0.75	0.6
26	SMRU	0.5	0.5	0.5
27	ITMG	0.33	0.33	0.33
28	TINS	0.33	0.5	0.5
29	ADRO	0.4	0.4	0.4
30	DEWA	0.4	0.33	0.33
31	ELSA	0.4	0.4	0.4
32	GEMS	-	0.5	-
33	INCO	0.3	0.3	0.3
34	KKGI	0.4	0.4	0.4
35	MYOH	0.33	0.33	0.4
36	PSAB	0.33	0.5	-
37	RUIS	0.33	0.33	0.33
38	TOBA	0.67	0.67	0.67
39	MBPA	0.33	0.33	0.33
40	PKPK	0.33	0.33	0.33
41	ESSA	0.5	0.5	0.5
42	CTTH	0.33	0.33	0.33

Lampiran 7

Hasil Regresi

Descriptive Statistics

		ROE	INKOM	CSRI	LN_Q
N	Valid	108	108	108	108
	Missing	9	9	9	9
Mean		.1791667	.4103	.2261944	.0153
Median		.1055000	.3900	.1758000	.0070
Std. Deviation		.23311268	.10652	.14901007	.37770
Minimum		.00000	.25	.07690	-1.15
Maximum		1.76000	.75	.95600	.80

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		LN_Q
N		108
Normal Parameters ^a	Mean	.0153
	Std. Deviation	.37770
Most Extreme Differences	Absolute	.057
	Positive	.057
	Negative	-.049
Kolmogorov-Smirnov Z		.595
Asymp. Sig. (2-tailed)		.870

a. Test distribution is Normal.

Uji Adjusted R₂ dan Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.316 ^a	.100	.074	.36345	1.765

a. Predictors: (Constant), INKOM, CSRI, ROE

b. Dependent Variable: LN_Q

**Uji Hipotesis dan Uji Multikolinearitas
Coefficients^a**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.383	.156		-2.461	.016		
	CSRI	.063	.238	.025	.264	.793	.981	1.020
	ROE	.319	.153	.197	2.086	.039	.972	1.029
	INKOM	.798	.334	.225	2.387	.019	.974	1.027

a. Dependent Variable: LN_Q

**Uji Heteroskedastisitas
Coefficients^a**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.414	.090		4.596	.000		
	CSRI	-.039	.138	-.028	-.286	.776	.981	1.020
	ROE	-.032	.088	-.036	-.366	.715	.972	1.029
	INKOM	-.267	.193	-.136	-1.383	.170	.974	1.027

a. Dependent Variable: ABS_RES