

LAMPIRAN

Nama Perusahaan

| No. | Kode Saham Perusahaan | Nama Perusahaan |
|-----|-----------------------|--|
| 1 | ADES | AKASHA INTERNATIONAL, Tbk |
| 2 | ADMG | POLYCHEM INDONESIA, Tbk |
| 3 | AISA | TIGA PILAR SEJAHTERA, Tbk |
| 4 | AKPI | ARGHA KARYA PRIMA INDUSTRY, Tbk |
| 5 | ALMI | ALUMINDO LIGHT METAL INDUSTRY, Tbk |
| 6 | ALTO | TRI BANYAN TIRTA, Tbk |
| 7 | AMFG | ASAHIMAS FLAT GLASS, Tbk |
| 8 | BAJA | SARANACENTRAL BAJATAMA, Tbk |
| 9 | BATA | SEPATU BATA, Tbk |
| 10 | BIMA | PRIMARINDO ASIA INFRASTRUCTURE, Tbk. |
| 11 | BTON | BETONJAYA MANUNGGAL, Tbk |
| 12 | BUDI | BUDI STRACH & SWEETENER, Tbk |
| 13 | CEKA | WILMAR CAHAYA INDONESIA, Tbk |
| 14 | CTBN | CITRA TUBINDO, Tbk |
| 15 | GDST | GUNAWAN DIANJAYA STELL, Tbk |
| 16 | GGRM | GUDANG GARAM, Tbk |
| 17 | INAF | INDOFARMA (PERSERO), Tbk |
| 18 | INAI | INDAL ALUMINIUM INDUSTRY, Tbk |
| 19 | JPFA | JAPFA COMFEED INDONESIA, Tbk |
| 20 | JPRS | JAYA PARI STEEL, Tbk |
| 21 | KIAS | KERAMIKA INDONESIA ASSOSIASI, Tbk |
| 22 | KLBF | KALBE FARMA, Tbk |
| 23 | KRAS | KRAKATAU STEEL, Tbk |
| 24 | MYOR | MAYORA INDAH, Tbk |
| 25 | NIPS | NIPRESS, Tbk |
| 26 | ROTI | NIPPON INDOSARI CORPINDO, Tbk |
| 27 | TIRT | TIRTA MAHAKAM RESOURCES, Tbk |
| 28 | ULTJ | ULTRAJAYA MILK INDUSTRY & TRADING COMPANY, Tbk |
| 29 | WIIM | WISMILAK INTI MAKMUR, Tbk |
| 30 | YPAS | YANAPRIMA HASTAPERSADA, Tbk |

Descriptives

Tabel 4.1. Hasil Uji Statistik Descriptive

| | N | Minimu m | Maximu m | Mean | Std. Deviation |
|-----------------------|----|-------------|-------------|----------|-------------------|
| PBV | 90 | ,286 | 12,850 | 2,85118 | 2,609327 |
| DPR | 90 | ,050 | 8,218 | 1,01590 | 1,589456 |
| PER | 90 | 1,110 | 934,211 | 31,21988 | 97,953593 |
| DER | 90 | ,039 | 7,687 | 1,42378 | 1,475315 |
| CSRI | 90 | ,000 | ,033 | ,02997 | ,010046 |
| Valid N (listwise) | 90 | | | | |

NPar Tests

**Tabel 4.2. Hasil Uji Normalitas
One-Sample Kolmogorov-Smirnov Test**

| | | Unstandardized Residual |
|----------------------------------|----------------|----------------------------|
| N | | 90 |
| Normal Parameters ^{a,b} | Mean | 0E-7 |
| | Std. Deviation | 2,45891112 |
| | Absolute | ,114 |
| Most Extreme Differences | Positive | ,114 |
| | Negative | -,112 |
| Kolmogorov-Smirnov Z | | 1,084 |
| Asymp. Sig. (2-tailed) | | ,191 |

a. Test distribution is Normal.

b. Calculated from data.

**Tabel 4.3. Hasil Uji Autokorelasi
Model Summary^b**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin- Watson |
|-------|-------------------|----------|----------------------|-------------------------------|-------------------|
| 1 | ,335 ^a | ,112 | ,070 | 2,516103 | ,707 |

a. Predictors: (Constant), CSRI, DER, PER, DPR

b. Dependent Variable: PBV

**Tabel 4.4. Hasil uji Heteroskedastisitas
Coefficients^a**

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|--------------|-----------------------------|------------|---------------------------|--------|------|
| | B | Std. Error | Beta | | |
| 1 (Constant) | 1,319 | ,529 | | 2,494 | ,105 |
| DPR | -,052 | ,099 | -,053 | -,529 | ,598 |
| PER | -,111 | ,122 | -,057 | -,580 | ,563 |
| DER | -,331 | ,106 | -,313 | -3,127 | ,202 |
| CSRI | 37,471 | 15,462 | ,241 | 2,423 | ,117 |

a. Dependent Variable: RES_2

**Tabel 4.5. Hasil Uji Multikolinearitas
Coefficients^a**

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|--------------|-----------------------------|------------|---------------------------|-------|------|-------------------------|-------|
| | B | Std. Error | Beta | | | Tolerance | VIF |
| 1 (Constant) | 1,887 | ,919 | | 2,054 | ,043 | | |
| DPR | -,197 | ,172 | -,120 | 1,144 | ,256 | ,951 | 1,051 |
| PER | ,001 | ,003 | ,051 | ,498 | ,620 | ,993 | 1,007 |
| DER | -,328 | ,184 | -,185 | 1,784 | ,078 | ,968 | 1,033 |
| CSRI | 52,993 | 26,848 | ,204 | 1,974 | ,052 | ,978 | 1,023 |

a. Dependent Variable: PBV

**Tabel 4.6. Hasil Uji F
ANOVA^a**

| Model | Sum of Squares | df | Mean Square | F | Sig. |
|-------|----------------|----|-------------|---|------|
|-------|----------------|----|-------------|---|------|

| | | | | | | |
|---|------------|---------|----|--------|-------|-------------------|
| | Regression | 67,848 | 4 | 16,962 | 2,679 | ,037 ^b |
| 1 | Residual | 538,116 | 85 | 6,331 | | |
| | Total | 605,964 | 89 | | | |

a. Dependent Variable: PBV

b. Predictors: (Constant), CSRI, DER, PER, DPR

**Tabel 4.7. Hasil Uji t
Coefficients^a**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | 1,887 | ,919 | | 2,054 | ,043 |
| | DPR | -,197 | ,172 | -,120 | -1,144 | ,256 |
| | PER | ,001 | ,003 | ,051 | ,498 | ,620 |
| | DER | -,328 | ,184 | -,185 | -1,784 | ,078 |
| | CSRI | 52,993 | 26,848 | ,204 | 1,974 | ,052 |

a. Dependent Variable: PBV