

LAMPIRAN

Lampiran 1 : Sampel Penelitian

Daftar Perusahaan *Index* LQ45 Tahun 2015-2017

No	Kode	Nama Perusahaan
1	AALI	PT Astra Agro Lestari Tbk
2	ADHI	PT Adhi Karya (Persero) Tbk
3	ADRO	PT Adaro Energy Tbk
4	AKRA	PT AKR Corporindo
5	ASII	PT Astra International Tbk
6	BBCA	PT Bank Central Asia Tbk
7	BBNI	PT Bank Negara Indonesia Tbk
8	BBRI	PT Bank Rakyat Indonesia Tbk
9	BBTN	PT Bank Tabungan Negara Tbk
10	BMRI	PT Bank Mandiri Tbk
11	BMTR	PT Global Mediacom Tbk
12	BSDE	PT Bumi Serpong Damai Tbk
13	GGRM	PT Gudang Garam Tbk
14	ICBP	PT Indofood CBP Sukses Makmur Tbk
15	INCO	PT Vale Indonesia Tbk
16	INDF	PT Indofood Sukses Makmur Tbk
17	INTP	PT Indocement Tungal Prakarsa Tbk
18	JSMR	PT Jasa Marga Tbk
19	KLBF	PT Kalbe Farma Tbk
20	LPKR	PT Lippo Karawaci Tbk
21	LPPF	PT Matahari Department Store Tbk
22	LSIP	PT PP London Sumatra Indonesia Tbk
23	MNCN	PT Media Nusantara Citra Tbk
24	PGAS	PT Perusahaan Gas Negara Tbk
25	PTBA	PT Tambang Batubara Bukit Asam Tbk
26	PTPP	PT PP (Persero) Tbk
27	PWON	PT Pakuwon Jati Tbk
28	SCMA	PT Surya Citra Media Tbk
29	SMGR	PT Semen Indonesia (Persero) Tbk

30	SMRA	PT Summarecon Agung Tbk
31	SRIL	PT Sri Rejeki Isman Tbk
32	SSMS	PT Sawit Sumbermas Sarana Tbk
33	TLKM	PT Telekomunikasi Indonesia Tbk
34	UNTR	PT United Tractors Tbk
35	UNVR	PT Unilever Indonesia Tbk
36	WIKA	PT Wijaya Karya (Persero) Tbk
37	WSKT	PT Waskita Karya (Persero) Tbk

Sumber: Data IDX



Lampiran 2 : Daftar Hasil Perhitungan Data

KODE	Tahun	DIVER	RB	SM	NP
AALI	2015	1.00	.12	.48	2.13
	2016	1.00	.12	.27	1.95
	2017	1.00	.08	.28	1.37
ADHI	2015	.73	.09	.69	4.10
	2016	.63	.06	.73	1.48
	2017	.74	.04	.77	1.43
ADRO	2015	.86	.05	.44	.81
	2016	.87	.09	.42	.36
	2017	.87	.13	.04	1.18
AKRA	2015	.83	.15	.52	2.84
	2016	.85	.13	.49	3.89
	2017	.86	.13	.49	3.06
ASII	2015	.36	.12	.48	2.60
	2016	.35	.13	.47	1.92
	2017	.33	.15	.47	2.54
BBCA	2015	1.00	.20	.84	4.33
	2016	1.00	.18	.83	3.66
	2017	1.00	.13	.82	3.49
BBNI	2015	1.00	.12	.81	1.86
	2016	1.00	.13	.82	1.19
	2017	1.00	.14	.82	1.19
BBRI	2015	1.00	.22	.87	2.94
	2016	1.00	.18	.85	2.49
	2017	1.00	.17	.85	2.04
BBTN	2015	1.00	.13	.92	1.08
	2016	1.00	.14	.91	.99
	2017	1.00	.14	.92	1.02
BMRI	2015	1.00	.02	.81	2.54
	2016	1.00	.10	.79	1.81
	2017	1.00	.13	.79	1.77
BMTR	2015	1.00	.02	.42	1.29
	2016	1.00	.06	.44	1.02
	2017	1.00	.07	.49	.56
BSDE	2015	.68	.13	.39	1.89
	2016	.57	.08	.36	1.57
	2017	.51	.18	.36	1.44
GGRM	2015	.98	.17	.04	3.66
	2016	.98	.17	.37	2.78

	2017	.94	.14	.36	3.27
ICBP	2015	1.00	.18	.38	5.26
	2016	1.00	.20	.36	4.79
	2017	1.00	.15	.36	5.61
INCO	2015	1.00	.03	.02	1.60
	2016	1.00	.00	.18	.64
	2017	1.00	-.01	.17	1.18
INDF	2015	.34	.09	.53	1.45
	2016	.35	.12	.47	1.05
	2017	.35	.09	.48	1.55
INTP	2015	.76	.18	.14	3.96
	2016	.82	.15	.13	3.44
	2017	.91	.06	.12	2.23
JSMR	2015	1.00	.11	.66	4.20
	2016	1.00	.11	.69	2.87
	2017	1.00	.11	.77	2.26
KLBF	2015	.26	.19	.02	9.30
	2016	.26	.19	.18	5.66
	2017	.26	.14	.18	6.01
LPKR	2015	.32	.05	.54	1.44
	2016	.34	.06	.52	1.26
	2017	.34	.03	.05	.76
LPPF	2015	1.00	1.61	.72	46.43
	2016	1.00	1.09	.62	46.43
	2017	1.00	.82	.57	30.03
LSIP	2015	1.00	.08	.17	1.23
	2016	1.00	.08	.19	1.61
	2017	1.00	.18	.07	1.19
MNCN	2015	1.00	.12	.34	4.14
	2016	1.00	.16	.33	2.77
	2017	1.00	.12	.33	2.57
PGAS	2015	.74	.13	.53	4.24
	2016	.76	.10	.54	1.60
	2017	.63	.05	.49	1.62
PTBA	2015	.50	.22	.45	3.53
	2016	.52	.19	.43	1.12
	2017	.52	.21	.34	3.00
PTPP	2015	.27	.17	.73	8.06
	2016	.25	.11	.65	3.67
	2017	.21	.09	.65	4.12
PWON	2015	1.00	.15	.05	4.57

	2016	1.00	.16	.47	2.53
	2017	1.00	.13	.45	2.56
SCMA	2015	1.00	.45	.25	16.34
	2016	1.00	.41	.23	13.28
	2017	1.00	.24	.17	9.80
SMGR	2015	1.00	.16	.28	4.09
	2016	1.00	.15	.31	2.46
	2017	1.00	.05	.36	1.91
SMRA	2015	1.00	.14	.06	3.16
	2016	1.00	.07	.61	2.48
	2017	1.00	.03	.61	1.65
SRIL	2015	.29	.20	.65	1.19
	2016	.33	.18	.65	1.89
	2017	.29	.13	.64	1.07
SSMS	2015	1.00	.19	.56	5.78
	2016	1.00	.17	.52	6.12
	2017	1.00	.07	.55	4.19
TLKM	2015	1.00	.25	.44	3.57
	2016	1.00	.28	.41	3.35
	2017	1.00	.24	.42	4.23
UNTR	2015	1.00	.07	.36	1.68
	2016	1.00	.12	.33	1.61
	2017	1.00	.16	.42	1.97
UNVR	2015	.58	1.21	.69	45.03
	2016	.58	1.36	.72	58.48
	2017	.57	1.35	.72	46.67
WKA	2015	.31	.13	.72	4.79
	2016	.32	.10	.59	2.99
	2017	.34	.09	.68	3.71
WSKT	2015	1.00	.11	.68	5.90
	2016	1.00	.11	.73	2.34
	2017	1.00	.18	.77	2.14

Lampiran 3 : Hasil Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
DIVER	111	.21	1.00	.8038	.27618
RB	111	-.01	1.61	.1916	.26715
SM	111	.02	.92	.4876	.23796
NP	111	.36	58.48	5.3059	10.12333
Valid N (listwise)	111				

Sumber : Data sekunder yang diolah SPSS 25 , 2018



Lampiran 4 : Hasil Uji Asumsi Klasik

a. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		78
Normal Parameters ^{a,b}	Mean	-.8474093
	Std. Deviation	1.45388322
Most Extreme Differences	Absolute	.085
	Positive	.070
	Negative	-.085
Test Statistic		.085
Asymp. Sig. (2-tailed)		.200 ^{c,d}
a. Test distribution is Normal.		
b. Calculated from data.		
c. Lilliefors Significance Correction.		
d. This is a lower bound of the true significance.		

Sumber : Data sekunder yang diolah SPSS 25 , 2018

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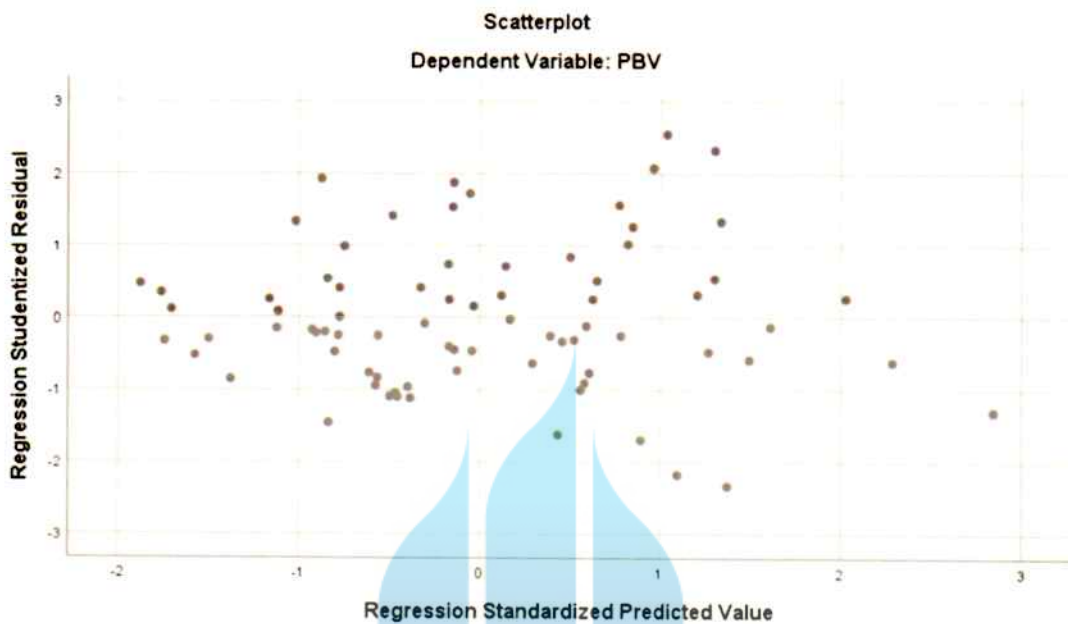
b. Uji Multikolinearitas

Coefficients ^a			
Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	DIVER	.953	1.049
	RB	.959	1.043
	SM	.993	1.007
a. Dependent Variable: NP			

Sumber : Data sekunder yang diolah SPSS 25 , 2018



c. Uji Heteroskedastisitas



Sumber : Data sekunder yang diolah SPSS 25 , 2018

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d. Uji Autokorelasi

Model	Durbin-Watson
1	2.046

Sumber : Data sekunder yang diolah SPSS 25 , 2018



Lampiran 5 : Uji Koefisien Determinasi (R^2)

Model Summary ^b				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.602 ^a	.363	.337	1.01950034
a. Predictors: (Constant), SM, DIVER, RB				
b. Dependent Variable: NP				

Sumber : Data sekunder yang diolah SPSS 25 , 2018



Lampiran 6 : Uji Signifikansi Model dari Regresi Sampel (Uji Statistik F)

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	43.824	3	14.608	14.055	.000 ^b
	Residual	76.914	74	1.039		
	Total	120.739	77			
a. Dependent Variable: NP						
b. Predictors: (Constant), SM, DIVER, RB						

Sumber : Data sekunder yang diolah SPSS 25 , 2018



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Lampiran 7 : Uji Signifikan Parameter Individual (Uji Statistik t)

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.779	.499		1.561	.123
	HERFit	.104	.446	.022	.234	.816
	ROE	14.777	2.428	.576	6.085	.000
	DAR	-.922	.491	-.175	-1.879	.064
a. Dependent Variable: NP						

Sumber : Data sekunder yang diolah SPSS 25 , 2018