

LAMPIRAN – LAMPIRAN

Lampiran 1. Sampel Perusahaan

No	Kode	Nama Perusahaan	Sektor	Sub Sektor
1	AALI	Astra Agro Lestari	Pertanian	Perkebunan
2	ANJT	Austindo Nusantara Jaya	Pertanian	Perkebunan
3	LSIP	PP London Sumatra	Pertanian	Perkebunan
4	SGRO	Sampoerna Agro	Pertanian	Perkebunan
5	SIMP	Salim Ivomas Pratama	Pertanian	Perkebunan
6	SSMS	Sawit Sumber Mas Sarana	Pertanian	Perkebunan
7	TBLA	Tunas Baru Lampung	Pertanian	Perkebunan
8	UNSP	Bakrie Sumatera Plantation	Pertanian	Perkebunan
9	ADRO	Adaro Energy	Pertambangan	Batu Bara
10	MEDC	Medco Energi International	Pertambangan	MIGAS
11	ANTM	Aneka Tambang	Pertambangan	Logam & Mineral
12	INCO	Vale Indonesia	Pertambangan	Logam & Mineral
13	TINS	Timah	Pertambangan	Logam & Mineral
14	INTP	Indocement Tunggul Prakasa	Manufacture	Kimia(Semen)
15	SMBR	Semen Baturaja	Manufacture	Kimia(Semen)
16	SMCB	Holcim Indonesia	Manufacture	Kimia(Semen)
17	AMFG	Asahimas FG	Manufacture	Keramik
18	TOTO	Surya Toto	Manufacture	Keramik
19	GDST	Gunawan Dian Jaya Steel	Manufacture	Logam
20	INAI	Indal Alumunium Industry	Manufacture	Logam
21	ISSP	Steel Pipe Industry	Manufacture	Logam
22	BUDI	Budi Starch & Sweetener	Manufacture	Kimia
23	UNIC	Unggul Indah Cahaya	Manufacture	Kimia
24	CPIN	Charoen Pokphand Indonesia Tbk	Manufacture	Pakan Ternak
25	JPFA	Japfa Comfeed	Manufacture	Pakan Ternak
26	MAIN	Malindo Feedmill	Manufacture	Pakan Ternak
27	TIRT	Tirta Mahakam	Manufacture	Kayu
28	FASW	Fajar Surya Wisesa	Manufacture	Kertas
29	INKP	Indah Kiat Pulp	Manufacture	Kertas
30	KBRI	Kertas Basuki Rachmat	Manufacture	Kertas
31	SPMA	Suparma	Manufacture	Kertas
32	GJTL	Gajah Tunggul	Manufacture	Industri Otomotif
33	INDS	Indospring	Manufacture	Industri Otomotif

34	ASII	Astra Internasional	Manufacture	Industri Otomotif
35	ADMG	Polychem Indonesia	Manufacture	Garmen
36	ARGO	Argo Pantes	Manufacture	Garmen
37	HDTX	Panasia Indo	Manufacture	Garmen
38	SRIL	Sri Rejeki Isman	Manufacture	Garmen
39	TFCO	Tifico Fiber	Manufacture	Garmen
40	TRIS	Trisula	Manufacture	Garmen
41	IKBI	Sumi Indo	Manufacture	Kabel
42	KBLM	Kabelindo	Manufacture	Kabel
43	VOKS	Voksel Elektrik	Manufacture	Kabel
44	PTSM	Sat Nusa Persada	Manufacture	Elektronika
45	CEKA	Wilmar Cahaya	Manufacture	Brg Konsum F&B
46	DLTA	Delta Djakarta	Manufacture	Brg Konsum F&B
47	ICBP	Indofood CBP	Manufacture	Brg Konsum F&B
48	MLBI	Multi Bintang	Manufacture	Brg Konsum F&B
49	ULTJ	Ultrajaya Milk	Manufacture	Brg Konsum F&B
50	KAEF	Kimia Farma	Manufacture	Farmasi
51	KLBF	Kalbe Farma	Manufacture	Farmasi
52	SCPI	Merck Sharp	Manufacture	Farmasi
53	SIDO	Sido Muncul	Manufacture	Farmasi
54	ADES	Akasha Wira	Manufacture	Kosmetik
55	MBTO	Martina Berto	Manufacture	Kosmetik
56	MRAT	Mustika Ratu	Manufacture	Kosmetik
57	UNVR	Unilever	Manufacture	Kosmetik
58	PGAS	Perusahaan Gas Negara	Jasa	Infrastruktur Energi
59	POWR	Cikarang Listrindo	Jasa	Infrastruktur Energi
60	AKRA	AKR Corp	Jasa	Perdagangan Besar
61	UNTR	United Tractor	Jasa	Perdagangan Besar
62	SILO	Siloam	Jasa	Kesehatan

Lampiran 2. Hasil Kinerja Lingkungan

No	Kode Perusahaan	Kinerja Lingkungan		
		2014	2015	2016
1	AALI	3	3	4
2	ANJT	3	3	3
3	LSIP	4	3	3
4	SGRO	4	3	3
5	SIMP	3	3	4
6	SSMS	4	3	3
7	TBLA	3	4	3
8	UNSP	3	3	3
9	ADRO	3	4	4
10	MEDC	3	4	3
11	ANTM	3	4	4
12	INCO	3	3	3
13	TINS	3	3	3
14	INTP	2	4	4
15	SMBR	3	3	3
16	SMCB	3	5	4
17	AMFG	3	3	4
18	TOTO	3	3	3
19	GDST	3	2	2
20	INAI	3	2	2
21	ISSP	3	3	3
22	BUDI	3	3	3
23	UNIC	2	3	3
24	CPIN	3	3	3
25	JPFA	3	3	3
26	MAIN	3	3	3
27	TIRT	2	3	2
28	FASW	3	3	3
29	INKP	3	3	2
30	KBRI	3	2	2
31	SPMA	3	3	3
32	GJTL	3	2	3
33	INDS	4	3	4
34	ASII	4	3	4
35	ADMG	3	3	3
36	ARGO	3	3	3

37	HDTX	3	3	3
38	SRIL	3	2	3
39	TFCO	2	3	2
40	TRIS	3	3	3
41	IKBI	3	3	3
42	KBLM	2	3	2
43	VOKS	3	3	3
44	PTSM	3	3	3
45	CEKA	3	3	3
46	DLTA	3	3	3
47	ICBP	4	4	4
48	MLBI	3	3	3
49	ULTJ	3	3	3
50	KAEF	3	3	3
51	KLBF	3	3	3
52	SCPI	3	3	3
53	SIDO	3	3	4
54	ADES	3	3	3
55	MBTO	3	3	3
56	MRAT	3	3	3
57	UNVR	4	3	4
58	PGAS	3	4	3
59	POWR	2	2	3
60	AKRA	3	3	3
61	UNTR	3	3	3
62	SILO	2	2	2

Keterangan:

1	HITAM
2	MERAH
3	BIRU
4	HIJAU
5	EMAS

Lampiran 3. Net Profit Margin

No	Kode	Net Profit Margin		
		2014	2015	2016
1	AALI	0.161	0.053	0.150
2	ANJT	0.107	-0.063	0.067
3	LSIP	0.194	0.149	0.154
4	SGRO	0.108	0.085	0.024
5	SIMP	0.074	0.026	0.025
6	SSMS	0.338	0.248	0.165
7	TBLA	0.067	0.038	0.104
8	UNSP	-0.194	-0.255	-0.218
9	ADRO	0.055	0.056	0.135
10	MEDC	0.018	-0.296	0.057
11	ANTM	-0.082	-0.137	0.007
12	INCO	0.166	0.064	0.003
13	TINS	0.081	0.015	0.036
14	INTP	0.264	0.245	0.252
15	SMBR	0.270	0.242	0.168
16	SMCB	0.064	0.022	-0.016
17	AMFG	0.125	0.093	0.078
18	TOTO	0.143	0.105	0.101
19	GDST	-0.012	-0.060	0.057
20	INAI	0.024	0.021	0.026
21	ISSP	0.064	0.044	0.045
22	BUDI	0.013	0.009	0.018
23	UNIC	0.006	-0.003	0.007
24	CPIN	0.060	0.061	0.070
25	JPFA	0.030	0.021	0.028
26	MAIN	-0.019	-0.013	0.059
27	TIRT	0.028	-0.001	0.130
28	FASW	0.016	-0.062	0.016
29	INKP	0.048	0.079	0.048
30	KBRI	-0.505	-0.646	-0.901
31	SPMA	0.031	-0.026	0.049
32	GJTL	0.021	-0.024	0.027
33	INDS	0.068	0.001	0.038
34	ASII	0.110	0.085	0.101
35	ADMG	-0.055	-0.078	-0.147
36	ARGO	-0.289	-0.241	-0.312

37	HDTX	-0.090	-0.254	-0.252
38	SRIL	0.091	0.090	0.087
39	TFCO	-0.016	-0.009	0.021
40	TRIS	0.048	0.044	0.051
41	IKBI	0.016	0.027	0.035
42	KBLM	0.022	0.013	0.042
43	VOKS	-0.043	0.000	0.104
44	PTSM	-0.024	0.001	0.003
45	CEKA	0.011	0.031	0.040
46	DLTA	0.328	0.275	0.295
47	ICBP	0.084	0.092	0.112
48	MLBI	0.266	0.184	0.296
49	ULTJ	0.072	0.119	0.161
50	KAEF	0.052	0.052	0.045
51	KLBF	0.122	0.115	0.121
52	SCPI	-0.065	0.062	0.093
53	SIDO	0.189	0.197	0.186
54	ADES	0.054	0.049	0.048
55	MBTO	0.004	-0.020	0.018
56	MRAT	0.017	0.002	-0.022
57	UNVR	0.166	0.160	0.160
58	PGAS	0.219	0.131	0.105
59	POWR	0.004	0.010	0.010
60	AKRA	0.035	0.054	0.069
61	UNTR	0.091	0.057	0.112
62	SILO	0.018	0.015	0.025

Lampiran 4. Debt to Equity Ratio

No	Kode	<i>Debt to Equity Ratio</i>		
		2014	2015	2016
1	AALI	0.570	0.840	0.380
2	ANJT	0.180	0.380	0.500
3	LSIP	0.200	0.210	0.240
4	SGRO	0.810	1.130	1.350
5	SIMP	0.840	0.840	0.870
6	SSMS	0.340	1.300	1.210
7	TBLA	1.970	2.230	2.420
8	UNSP	3.200	4.040	4.040
9	ADRO	0.970	0.780	0.720
10	MEDC	1.540	3.150	3.040
11	ANTM	0.850	0.660	0.630
12	INCO	0.310	0.250	0.210
13	TINS	0.740	0.730	0.690
14	INTP	0.170	0.160	0.130
15	SMBR	0.080	0.110	0.310
16	SMCB	0.960	1.050	1.430
17	AMFG	0.230	0.260	0.460
18	TOTO	0.650	0.640	0.550
19	GDST	0.560	0.470	0.450
20	INAI	5.150	4.550	4.200
21	ISSP	1.340	1.120	1.120
22	BUDI	1.710	1.950	1.590
23	UNIC	0.640	0.580	0.420
24	CPIN	0.910	0.970	0.870
25	JPFA	1.970	1.810	1.550
26	MAIN	2.280	1.560	1.200
27	TIRT	7.690	7.370	3.710
28	FASW	2.390	1.860	1.660
29	INKP	1.950	1.710	1.680
30	KBRI	0.920	1.790	1.850
31	SPMA	1.600	1.850	1.600
32	GJTL	1.680	2.250	2.120
33	INDS	0.250	0.330	0.200
34	ASII	0.960	0.940	0.930
35	ADMG	0.580	0.570	0.650
36	ARGO	-7.720	-5.120	-4.050

37	HDTX	5.870	2.490	2.730
38	SRIL	2.000	1.830	1.860
39	TFCO	0.180	0.100	0.090
40	TRIS	0.690	0.740	0.640
41	IKBI	0.230	0.270	0.210
42	KBLM	1.230	1.210	0.910
43	VOKS	2.010	2.010	1.770
44	PTSM	0.340	0.290	0.360
45	CEKA	1.390	1.320	0.920
46	DLTA	0.300	0.220	0.220
47	ICBP	0.680	0.620	0.580
48	MLBI	3.030	1.740	3.560
49	ULTJ	0.290	0.270	0.190
50	KAEF	0.640	0.740	0.880
51	KLBF	0.270	0.250	0.240
52	SCPI	-31.040	13.980	4.780
53	SIDO	0.070	0.080	0.090
54	ADES	0.710	0.990	1.060
55	MBTO	0.370	0.490	0.550
56	MRAT	0.300	0.320	0.310
57	UNVR	2.110	2.260	2.560
58	PGAS	1.100	1.150	1.160
59	POWR	1.960	1.730	1.950
60	AKRA	1.480	1.090	0.960
61	UNTR	0.560	0.570	0.500
62	SILO	0.720	0.720	0.800

Lampiran 5. Price to Book Value

No	Kode	Price to Book Vale		
		2014	2015	2016
1	AALI	3.410	2.130	1.950
2	ANJT	1.450	1.450	1.450
3	LSIP	1.840	1.230	1.610
4	SGRO	1.330	0.940	1.080
5	SIMP	0.680	0.300	0.450
6	SSMS	5.780	6.120	4.190
7	TBLA	1.950	0.950	1.640
8	UNSP	0.140	0.200	0.210
9	ADRO	0.810	0.360	1.180
10	MEDC	1.130	0.370	0.450
11	ANTM	0.410	1.170	1.050
12	INCO	1.600	0.540	1.180
13	TINS	1.850	0.700	1.520
14	INTP	3.960	3.440	2.230
15	SMBR	1.440	0.970	9.080
16	SMCB	1.870	0.900	0.840
17	AMFG	0.840	0.830	0.820
18	TOTO	3.190	4.010	3.260
19	GDST	0.940	0.600	1.110
20	INAI	0.750	0.530	0.820
21	ISSP	0.810	0.530	0.630
22	BUDI	0.480	0.260	0.340
23	UNIC	0.290	0.440	0.500
24	CPIN	5.680	3.390	3.470
25	JPFA	1.910	1.110	2.210
26	MAIN	3.230	2.200	1.630
27	TIRT	0.830	0.550	0.720
28	FASW	2.470	1.050	3.310
29	INKP	0.200	0.140	0.150
30	KBRI	0.650	0.830	0.980
31	SPMA	0.380	0.200	0.500
32	GJTL	0.840	0.340	0.650
33	INDS	0.580	0.120	0.260
34	ASII	2.600	1.920	2.540
35	ADMG	0.170	0.090	0.160
36	ARGO	-0.690	-0.540	-0.540

37	HDTX	0.950	2.280	1.640
38	SRIL	1.190	1.890	1.070
39	TFCO	1.220	1.100	1.310
40	TRIS	1.240	0.950	0.980
41	IKBI	0.430	0.370	0.490
42	KBLM	0.610	0.500	0.830
43	VOKS	0.300	1.600	1.840
44	PTSM	0.240	0.200	0.170
45	CEKA	0.870	0.630	0.750
46	DLTA	9.330	4.900	4.370
47	ICBP	5.260	4.790	5.611
48	MLBI	48.670	22.540	47.540
49	ULTJ	4.910	4.070	3.950
50	KAEF	4.750	2.590	6.840
51	KLBF	9.300	5.660	6.010
52	SCPI	-10.760	1.030	0.380
53	SIDO	3.180	3.180	3.060
54	ADES	2.800	1.820	1.640
55	MBTO	0.470	0.340	0.450
56	MRAT	0.390	0.240	0.240
57	UNVR	45.030	58.480	46.670
58	PGAS	4.240	1.600	1.620
59	POWR	1.530	1.900	2.570
60	AKRA	2.840	3.890	3.060
61	UNTR	1.680	1.610	1.970
62	SILO	9.380	6.510	7.730

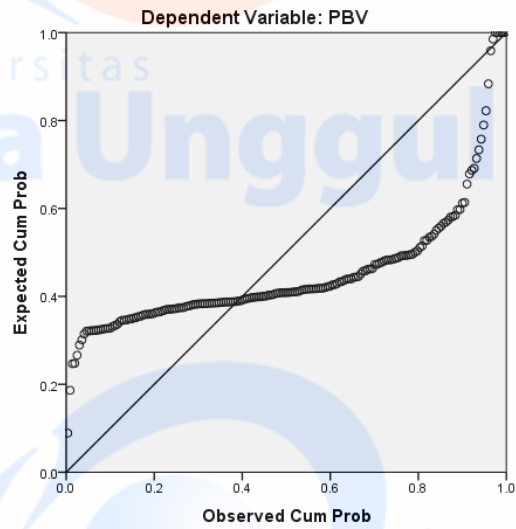
Lampiran 6 Hasil Output Caseways**Casewise Diagnostics^a**

Case Number	Std. Residual	PBV	Predicted Value	Residual
142	5.327	48.670	6.87665	41.793349
144	5.118	47.540	7.38761	40.152393
169	4.995	45.030	5.84271	39.187288
170	6.800	58.480	5.12720	53.352796
171	5.213	46.670	5.76872	40.901279

a. Dependent Variable: PBV

Lampiran 7. Hasil Output Statistika Komputerisasi

Normal P-P Plot of Regression Standardized Residual



Model Summary^b

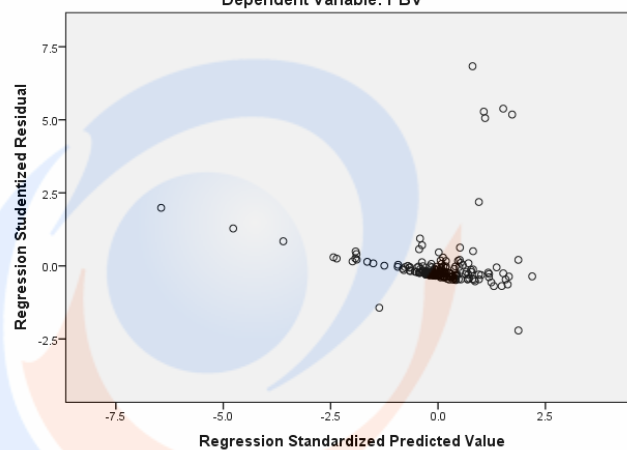
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.300 ^a	.090	.075	7.845579	.090	6.015	3	182	.001	.847

a. Predictors: (Constant), DER, NPM, PROPER

b. Dependent Variable: PBV

Scatterplot

Dependent Variable: PBV



ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1110.815	3	370.272	6.015	.001 ^b
	Residual	11202.667	182	61.553		
	Total	12313.482	185			

a. Dependent Variable: PBV

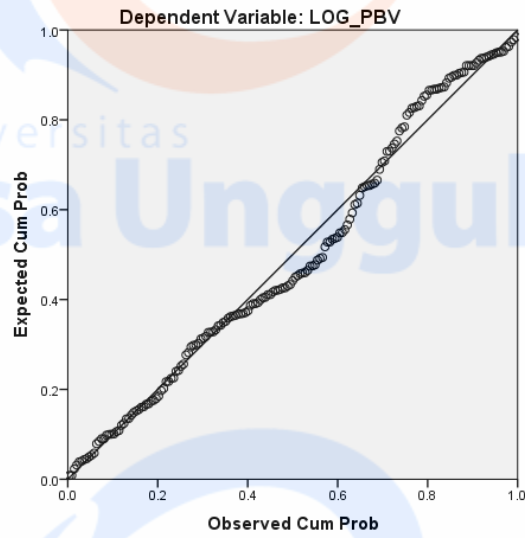
b. Predictors: (Constant), DER, NPM, PROPER

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.552	3.412		.162	.872		
	PROPER	.626	1.117	.041	.561	.576	.952	1.051
	NPM	16.136	4.102	.285	3.934	.000	.953	1.050
	DER	.051	.079	.045	.641	.522	.998	1.002

a. Dependent Variable: PBV

Normal P-P Plot of Regression Standardized Residual



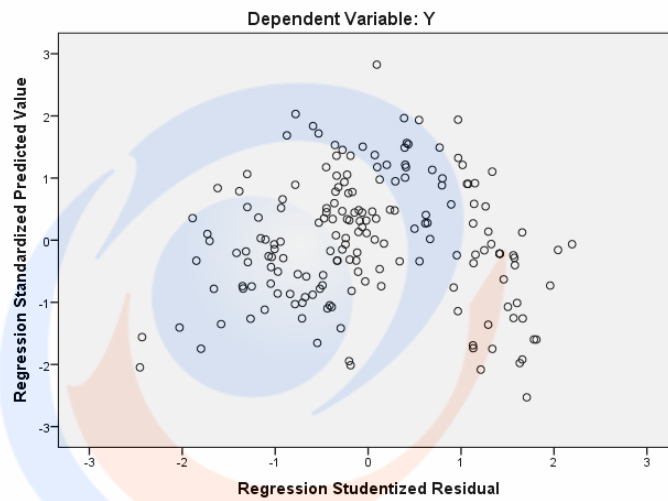
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.999 ^a	.997	.997	.023216	1.540

a. Predictors: (Constant), Unstandardized Residual, X1, Unstandardized Residual

b. Dependent Variable: Y

Scatterplot



ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	37.243	3	12.414	23032.135	.000 ^b
	Residual	.095	177	.001		
	Total	37.338	180			

a. Dependent Variable: LOG_PBV

b. Predictors: (Constant), UN_DER, UN_NPM, PROPER

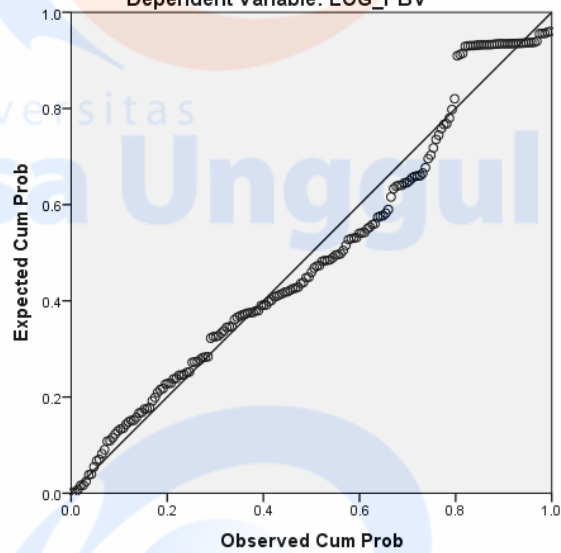
Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.048	.011		4.502	.000		
	UN_DER	.075	.020	.073	3.789	.000	.038	26.011
	PROPER	.038	.022	.007	1.701	.091	.984	1.017
	Unstandardized Residual	.928	.019	.926	47.771	.000	.038	26.050

a. Dependent Variable: LOG_PBV

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: LOG_PBV



Model Summary^b

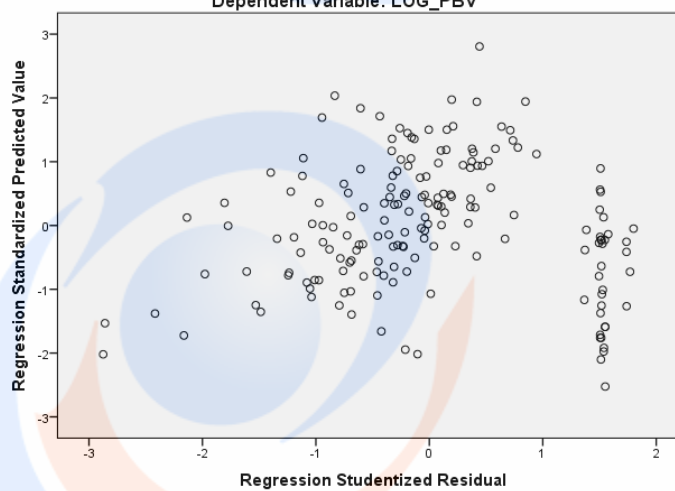
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.999 ^a	.997	.997	.024135	1.524

a. Predictors: (Constant), UN_NPM, LOG_PROPER, LN_DER

b. Dependent Variable: LOG_PBV

Scatterplot

Dependent Variable: LOG_PBV



ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	37.235	3	12.412	21308.234	.000 ^b
	Residual	.103	177	.001		
	Total	37.338	180			

a. Dependent Variable: LOG_PBV

b. Predictors: (Constant), UN_NPM, LOG_PROPER, LN_DER

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.053	.011		4.712	.000		
	LOG_PROPER	.029	.023	.005	1.231	.220	.969	1.032
	LN_DER	.000	.002	.001	.262	.793	.959	1.043
	UN_NPM	1.000	.004	.999	251.207	.000	.987	1.013

a. Dependent Variable: LOG_PBV