



LAMPIRAN-LAMPIRAN

Lampiran-Lampiran

Lampiran 01. Daftar Harga Saham Perbankan

No	Nama Perusahaan	2015	2016	2017	2018	2019
1	Bank Rakyat Indonesia Agroniaga Tbk	Rp88	Rp241	Rp639	Rp388	Rp267
2	Bank IBK Indonesia Tbk	Rp114	Rp93	Rp223	Rp328	Rp261
3	Bank Capital Indonesia Tbk	Rp178	Rp194	Rp205	Rp279	Rp293
4	Bank Centra Asia Tbk	Rp13,354	Rp14,148	Rp18,463	Rp23,667	Rp29,933
5	Bank Bukopin Tbk	Rp697	Rp615	Rp603	Rp423	Rp296
6	Bank Mestika Dharma Tbk	Rp1,585	Rp1,547	Rp1,428	Rp1,398	Rp1,970
7	Bank Negara Indonesia Tbk	Rp5,609	Rp5,235	Rp7,146	Rp8,217	Rp8,419
8	Bank Rakyat Indonesia Tbk	Rp2,226	Rp2,256	Rp2,903	Rp3,338	Rp4,184

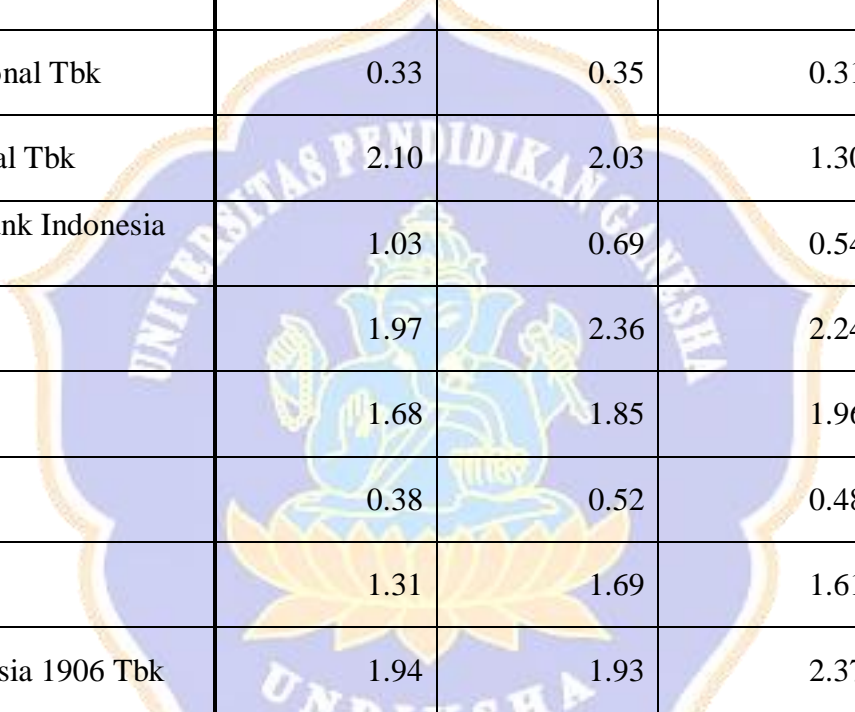
9	Bank Tabungan Negara (Persero) Tbk	Rp1,151	Rp1,763	Rp2,667	Rp2,907	Rp2,301
10	Bank Yudha Bakti Tbk	Rp116	Rp226	Rp342	Rp309	Rp278
11	Bank Danamon Indonesia Tbk	Rp3,869	Rp3,704	Rp5,204	Rp6,875	Rp5,962
12	Bank Ina Perdana Tbk	Rp208	Rp200	Rp1,015	Rp610	Rp826
13	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk	Rp809	Rp1,408	Rp2,313	Rp2,059	Rp1,751
14	Bank Pembangunan Daerah Jawa Timur Tbk	Rp465	Rp509	Rp674	Rp685	Rp665
15	Bank Maspion Indonesia Tbk	Rp356	Rp388	Rp402	Rp352	Rp315
16	Bank Mandiri (Persero) Tbk	Rp5,373	Rp5,155	Rp6,502	Rp7,254	Rp7,446
17	Bank Bumi Artha Tbk	Rp172	Rp193	Rp246	Rp274	Rp297
18	Bank CIMB Niaga Tbk	Rp667	Rp707	Rp1,209	Rp1,047	Rp1,040
19	Bank Maybank Indonesia Tbk	Rp183	Rp285	Rp314	Rp234	Rp240
20	Bank Permata Tbk	Rp1,223	Rp607	Rp671	Rp551	Rp1,018

21	Bank Sinarmas Tbk	Rp407	Rp649	Rp862	Rp630	Rp587
22	Bank Tabungan Pensiun Nasional Tbk	Rp3,362	Rp2,623	Rp2,566	Rp3,609	Rp3,458
23	Bank Victoria Internasional Tbk	Rp112	Rp103	Rp201	Rp208	Rp164
24	Bank Oke Indonesia Tbk	Rp134	Rp148	Rp290	Rp283	Rp259
25	Bank Artha Graha Internasional Tbk	Rp72	Rp84	Rp94	Rp77	Rp71
26	Bank Mayapada Internasional Tbk	Rp1,264	Rp1,749	Rp2,674	Rp4,566	Rp6,487
27	Bank China Construction Bank Indonesia Tbk	Rp165	Rp172	Rp243	Rp186	Rp146
28	Bank Mega Tbk	Rp2,673	Rp2,994	Rp2,915	Rp4,139	Rp5,747
29	Bank OCBC NISP Tbk	Rp651	Rp757	Rp928	Rp891	Rp883
30	Bank Nationalnobu Tbk	Rp714	Rp515	Rp898	Rp951	Rp929
31	Bank Pan Indonesia Tbk	Rp1,073	Rp750	Rp1,025	Rp1,047	Rp1,361
32	Bank Woori Saudara Indonesia 1906 Tbk	Rp1,112	Rp1,075	Rp955	Rp833	Rp834

Lampiran 02. Daftar Nilai ROA Perbankan

No	Nama Perusahaan	2015	2016	2017	2018	2019
1	Bank Rakyat Indonesia Agroniaga Tbk	1.55	1.49	1.45	1.54	0.31
2	Bank IBK Indonesia Tbk	0.17	0.15	-0.20	-0.77	-1.37
3	Bank Capital Indonesia Tbk	1.10	1.00	0.79	0.90	0.41
4	Bank Centra Asia Tbk	3.80	4.00	3.90	4.00	4.00
5	Bank Bukopin Tbk	0.75	0.54	0.09	0.22	0.31
6	Bank Mestika Dharma Tbk	3.53	2.30	3.19	2.96	3.25
7	Bank Negara Indonesia Tbk	2.60	2.70	2.70	2.80	2.40
8	Bank Rakyat Indonesia Tbk	4.19	3.84	3.69	3.68	3.50
9	Bank Tabungan Negara (Persero) Tbk	1.61	1.76	1.71	1.34	0.13
10	Bank Yudha Bakti Tbk	1.16	2.53	0.43	-2.83	0.37

11	Bank Danamon Indonesia Tbk	1.70	2.50	3.10	3.10	3.00
12	Bank Ina Perdana Tbk	1.05	1.02	0.82	0.50	0.14
13	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk	2.04	2.22	2.01	1.71	1.68
14	Bank Pembangunan Daerah Jawa Timur Tbk	2.67	2.98	3.12	2.96	2.73
15	Bank Maspion Indonesia Tbk	1.10	1.67	1.60	1.54	0.60
16	Bank Mandiri (Persero) Tbk	3.15	1.95	2.72	3.17	3.03
17	Bank Bumi Artha Tbk	1.33	1.52	1.73	1.77	0.71
18	Bank CIMB Niaga Tbk	0.47	1.09	1.70	1.85	1.99
19	Bank Maybank Indonesia Tbk	1.01	1.60	1.48	1.74	1.45
20	Bank Permata Tbk	0.20	-4.90	0.60	0.80	1.30
21	Bank Sinarmas Tbk	0.95	1.72	1.26	0.25	0.02
22	Bank Tabungan Pensiun Nasional Tbk	3.10	3.10	2.10	3.00	2.30

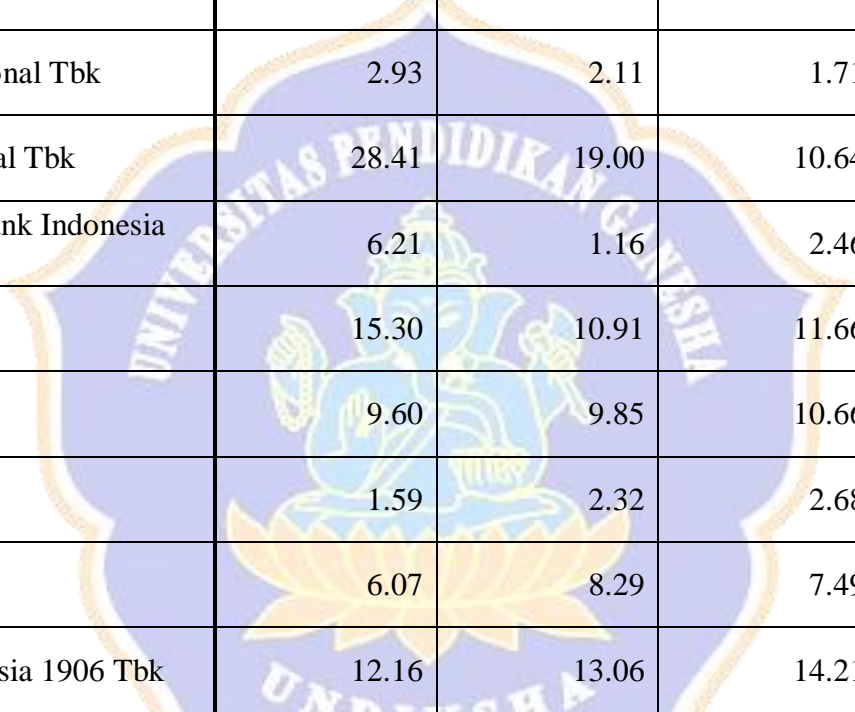


23	Bank Victoria Internasional Tbk	0.65	0.52	0.64	0.33	0.12
24	Bank Oke Indonesia Tbk	1.00	0.83	0.57	0.65	-0.27
25	Bank Artha Graha Internasional Tbk	0.33	0.35	0.31	0.27	0.11
26	Bank Mayapada Internasional Tbk	2.10	2.03	1.30	0.73	0.77
27	Bank China Construction Bank Indonesia Tbk	1.03	0.69	0.54	0.86	0.42
28	Bank Mega Tbk	1.97	2.36	2.24	2.47	2.90
29	Bank OCBC NISP Tbk	1.68	1.85	1.96	2.10	2.22
30	Bank Nationalnobu Tbk	0.38	0.52	0.48	0.42	0.28
31	Bank Pan Indonesia Tbk	1.31	1.69	1.61	2.16	1.66
32	Bank Woori Saudara Indonesia 1906 Tbk	1.94	1.93	2.37	2.59	1.88

Lampiran 03. Daftar Nilai ROE Perbankan

No	Nama Perusahaan	2015	2016	2017	2018	2019
1	Bank Rakyat Indonesia Agroniaga Tbk	7.65	7.31	5.64	5.80	1.16
2	Bank IBK Indonesia Tbk	0.90	0.85	-1.61	-5.84	-7.50
3	Bank Capital Indonesia Tbk	9.59	7.82	7.17	8.46	3.51
4	Bank Centra Asia Tbk	21.90	20.50	19.20	18.80	18.00
5	Bank Bukopin Tbk	8.50	4.58	1.85	2.95	2.43
6	Bank Mestika Dharma Tbk	11.24	6.95	9.55	9.01	7.11
7	Bank Negara Indonesia Tbk	17.20	15.50	15.60	16.10	14.00
8	Bank Rakyat Indonesia Tbk	29.89	23.08	20.03	20.49	19.41
9	Bank Tabungan Negara (Persero) Tbk	16.84	18.35	18.11	14.89	1.00
10	Bank Yudha Bakti Tbk	9.21	14.70	2.50	-22.73	1.69

11	Bank Danamon Indonesia Tbk	7.40	8.00	10.50	10.60	10.30
12	Bank Ina Perdana Tbk	5.80	5.23	1.86	0.97	0.58
13	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk	23.05	21.81	20.05	18.31	16.51
14	Bank Pembangunan Daerah Jawa Timur Tbk	16.11	17.82	17.43	17.75	18.00
15	Bank Maspion Indonesia Tbk	6.37	7.62	6.30	6.35	3.69
16	Bank Mandiri (Persero) Tbk	23.02	11.12	14.53	16.23	15.08
17	Bank Bumi Artha Tbk	8.97	6.43	6.96	6.81	3.36
18	Bank CIMB Niaga Tbk	2.99	5.81	8.34	9.09	9.35
19	Bank Maybank Indonesia Tbk	8.47	11.85	9.91	10.21	7.73
20	Bank Permata Tbk	1.80	-38.30	4.80	5.00	7.20
21	Bank Sinarmas Tbk	6.46	10.04	7.51	1.12	0.11
22	Bank Tabungan Pensiun Nasional Tbk	14.10	12.60	8.20	11.60	9.90

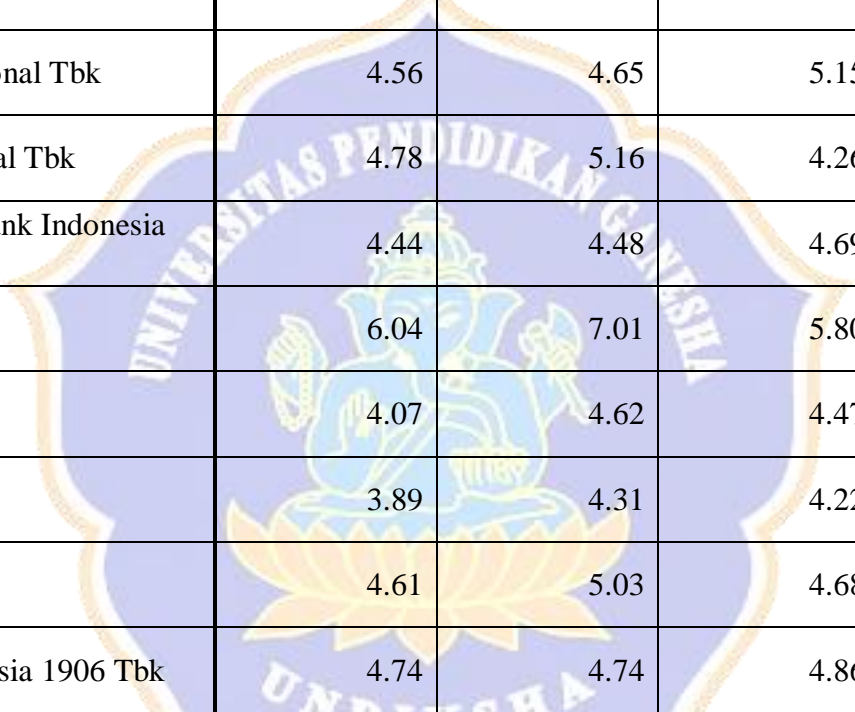


23	Bank Victoria Internasional Tbk	6.73	4.79	5.52	3.41	1.18
24	Bank Oke Indonesia Tbk	3.62	3.18	2.42	1.77	-1.77
25	Bank Artha Graha Internasional Tbk	2.93	2.11	1.71	1.43	0.61
26	Bank Mayapada Internasional Tbk	28.41	19.00	10.64	5.75	6.18
27	Bank China Construction Bank Indonesia Tbk	6.21	1.16	2.46	4.31	2.83
28	Bank Mega Tbk	15.30	10.91	11.66	13.76	14.85
29	Bank OCBC NISP Tbk	9.60	9.85	10.66	11.78	11.56
30	Bank Nationalnobu Tbk	1.59	2.32	2.68	3.39	2.30
31	Bank Pan Indonesia Tbk	6.07	8.29	7.49	9.23	7.87
32	Bank Woori Saudara Indonesia 1906 Tbk	12.16	13.06	14.21	13.01	11.08

Lampiran 04. Daftar Nilai NIM Perbankan

No	Nama Perusahaan	2015	2016	2017	2018	2019
1	Bank Rakyat Indonesia Agroniaga Tbk	4.77	4.35	3.76	3.50	3.01
2	Bank IBK Indonesia Tbk	3.24	3.43	3.17	3.42	4.04
3	Bank Capital Indonesia Tbk	4.73	4.37	4.21	4.20	13.15
4	Bank Centra Asia Tbk	6.70	6.80	6.20	6.10	6.20
5	Bank Bukopin Tbk	3.53	3.93	2.89	2.83	11.23
6	Bank Mestika Dharma Tbk	8.13	7.48	7.40	6.41	13.63
7	Bank Negara Indonesia Tbk	6.40	6.20	5.50	5.30	4.90
8	Bank Rakyat Indonesia Tbk	7.85	8.00	7.92	7.45	6.98
9	Bank Tabungan Negara (Persero) Tbk	4.87	4.98	4.76	4.32	3.32
10	Bank Yudha Bakti Tbk	6.12	6.96	6.87	5.99	14.40

11	Bank Danamon Indonesia Tbk	8.30	8.90	9.30	8.90	8.30
12	Bank Ina Perdana Tbk	4.26	5.10	4.48	4.55	14.01
13	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk	6.32	7.40	6.78	6.37	5.75
14	Bank Pembangunan Daerah Jawa Timur Tbk	6.41	6.94	6.68	6.37	6.11
15	Bank Maspion Indonesia Tbk	4.42	5.28	4.95	4.75	8.51
16	Bank Mandiri (Persero) Tbk	5.00	6.29	5.63	5.52	5.46
17	Bank Bumi Artha Tbk	5.49	4.74	4.81	4.45	12.64
18	Bank CIMB Niaga Tbk	5.21	5.64	5.60	5.12	5.13
19	Bank Maybank Indonesia Tbk	4.84	5.18	5.17	5.24	5.07
20	Bank Permata Tbk	4.00	3.90	4.00	4.10	4.40
21	Bank Sinarmas Tbk	5.77	6.44	6.46	7.61	15.82
22	Bank Tabungan Pensiun Nasional Tbk	11.30	12.00	11.60	11.30	6.90

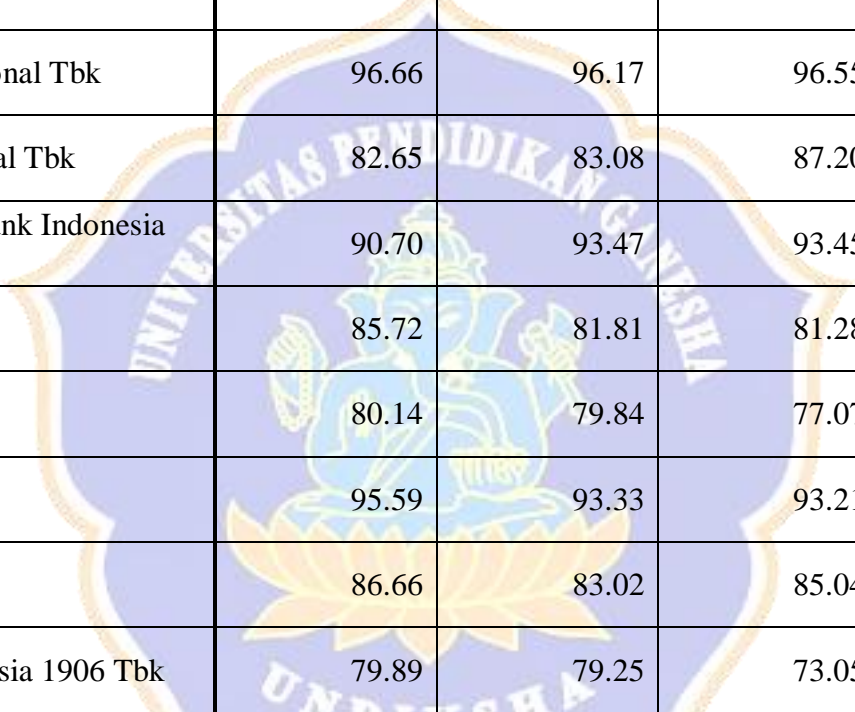


23	Bank Victoria Internasional Tbk	2.08	1.53	2.19	1.82	9.94
24	Bank Oke Indonesia Tbk	4.41	4.42	4.07	6.04	5.47
25	Bank Artha Graha Internasional Tbk	4.56	4.65	5.15	5.39	9.79
26	Bank Mayapada Internasional Tbk	4.78	5.16	4.26	4.09	9.71
27	Bank China Construction Bank Indonesia Tbk	4.44	4.48	4.69	4.26	9.39
28	Bank Mega Tbk	6.04	7.01	5.80	5.19	4.90
29	Bank OCBC NISP Tbk	4.07	4.62	4.47	4.15	3.96
30	Bank Nationalnobu Tbk	3.89	4.31	4.22	4.62	9.11
31	Bank Pan Indonesia Tbk	4.61	5.03	4.68	4.84	12.69
32	Bank Woori Saudara Indonesia 1906 Tbk	4.74	4.74	4.86	5.04	3.40

Lampiran 05. Daftar Nilai BOPO Perbankan

No	Nama Perusahaan	2015	2016	2017	2018	2019
1	Bank Rakyat Indonesia Agroniaga Tbk	88.63	87.59	86.48	82.48	96.64
2	Bank IBK Indonesia Tbk	98.41	97.79	100.82	108.48	109.51
3	Bank Capital Indonesia Tbk	90.27	89.11	92.24	92.11	65.21
4	Bank Centra Asia Tbk	63.20	60.40	58.60	58.20	59.10
5	Bank Bukopin Tbk	93.10	94.36	99.04	98.41	99.18
6	Bank Mestika Dharma Tbk	68.58	78.48	69.22	68.09	62.92
7	Bank Negara Indonesia Tbk	75.50	73.60	71.00	70.20	73.20
8	Bank Rakyat Indonesia Tbk	66.69	68.69	69.14	68.40	70.10
9	Bank Tabungan Negara (Persero) Tbk	84.83	82.48	82.06	85.58	98.12
10	Bank Yudha Bakti Tbk	91.82	82.00	96.93	122.97	96.25

11	Bank Danamon Indonesia Tbk	83.40	77.30	72.10	70.90	82.70
12	Bank Ina Perdana Tbk	90.46	90.56	90.11	93.06	104.75
13	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk	83.31	82.70	82.25	84.22	84.23
14	Bank Pembangunan Daerah Jawa Timur Tbk	76.12	72.22	68.63	69.45	71.40
15	Bank Maspion Indonesia Tbk	89.53	83.81	83.34	87.25	87.17
16	Bank Mandiri (Persero) Tbk	69.67	80.94	71.78	66.48	67.44
17	Bank Bumi Artha Tbk	88.91	85.80	82.86	81.43	88.48
18	Bank CIMB Niaga Tbk	97.38	90.07	83.48	80.97	82.44
19	Bank Maybank Indonesia Tbk	90.77	86.02	85.97	83.47	87.09
20	Bank Permata Tbk	98.90	150.80	94.80	93.40	87.00
21	Bank Sinarmas Tbk	91.67	96.23	88.94	97.62	59.33
22	Bank Tabungan Pensiun Nasional Tbk	82.00	82.00	86.50	80.10	84.50



23	Bank Victoria Internasional Tbk	93.89	94.30	94.53	100.24	92.02
24	Bank Oke Indonesia Tbk	91.50	91.17	94.13	98.03	102.21
25	Bank Artha Graha Internasional Tbk	96.66	96.17	96.55	97.12	92.71
26	Bank Mayapada Internasional Tbk	82.65	83.08	87.20	92.61	85.00
27	Bank China Construction Bank Indonesia Tbk	90.70	93.47	93.45	90.60	90.03
28	Bank Mega Tbk	85.72	81.81	81.28	77.78	74.10
29	Bank OCBC NISP Tbk	80.14	79.84	77.07	74.43	74.77
30	Bank Nationalnobu Tbk	95.59	93.33	93.21	94.77	93.45
31	Bank Pan Indonesia Tbk	86.66	83.02	85.04	78.27	69.51
32	Bank Woori Saudara Indonesia 1906 Tbk	79.89	79.25	73.05	70.39	75.75

Lampiran 06. Inflasi Indonesia 2015-2019

Tahun	2015	2016	2017	2018	2019
Inflasi	6,38	3,53	3,81	3,20	3,03

Lampiran 07. BI-Rate Indonesia 2015-2019

Tahun	2015	2016	2017	2018	2019
Inflasi	7,52	6,00	4,56	5,10	5,83

Lampiran 08. Output SPSS Analisis Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROA	160	-4,90	4,19	1,5271	1,28208
ROE	160	-38,30	29,89	8,6089	8,02602
NIM	160	0,68	15,82	5,9033	2,58124
BOPO	160	3,89	150,80	84,3785	13,98054
Inflasi	160	3,03	6,38	3,9900	1,22874
BI Rate	160	4,56	7,52	5,8020	1,00583
Harga Saham	160	71,00	29933,00	2096,2375	3886,19910
Valid N (listwise)	160				



Lampiran 09. Output SPSS Uji Asumsi Klasik

1. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		154
Normal Parameters ^{a,b}	Mean	0,0000000
	Std. Deviation	20,79326821
Most Extreme Differences	Absolute	0,072
	Positive	0,072
	Negative	-0,049
Test Statistic		0,072
Asymp. Sig. (2-tailed)		0,051 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

2. Uji Multikolinearitas

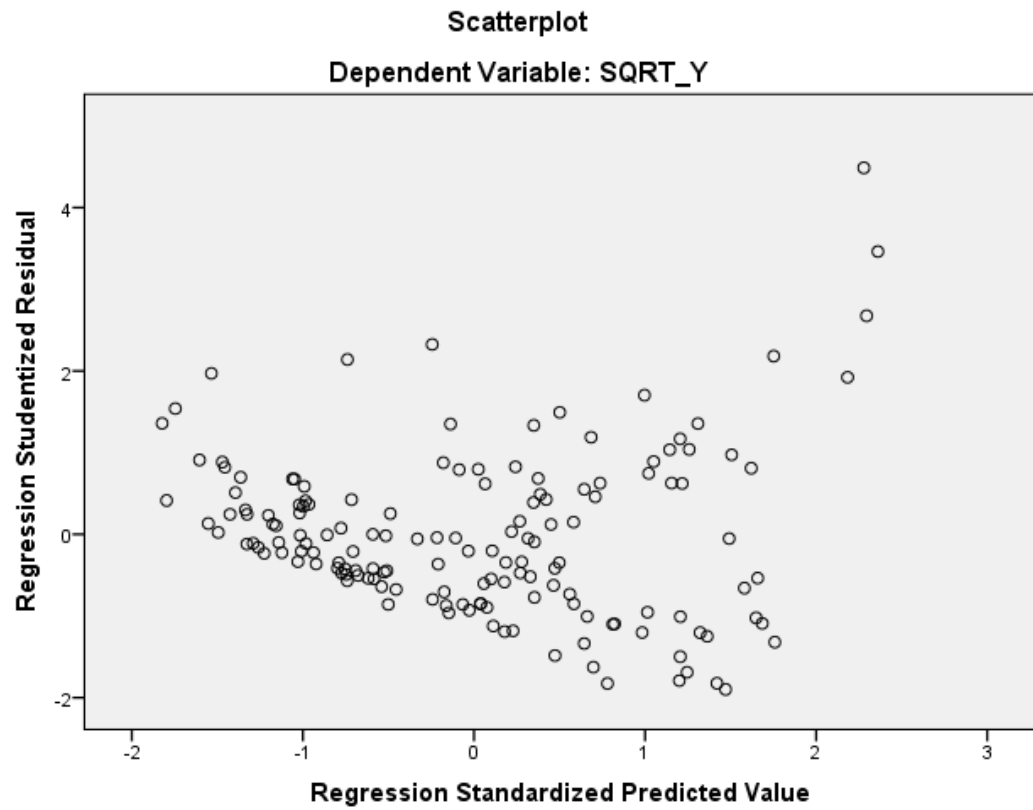
Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	3332,781	3467,398		0,961	0,338		
	ROA	2190,058	524,635	0,723	4,174	0,000	0,152	6,569
	ROE	-148,096	74,794	-0,306	-1,980	0,049	0,191	5,232
	NIM	-102,393	113,322	-0,068	-0,904	0,368	0,805	1,242
	BOPO	-30,657	30,082	-0,110	-1,019	0,310	0,389	2,568
	Inflasi	-451,433	359,363	-0,143	-1,256	0,211	0,353	2,831
	BI Rate	290,662	432,885	0,075	0,671	0,503	0,363	2,753

a. Dependent Variable: Harga Saham

Lanjutan...Lampiran 09. Output SPSS Uji Asumsi Klasik

3. Uji Heterokedastistas



4. Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.550 ^a	.302	.275	3309.18460	2.098

a. Predictors: (Constant), BI Rate, ROA, NIM, BOPO, Inflasi, ROE

b. Dependent Variable: Harga Saham

Lampiran 10. Output SPSS Analisis Regresi Linear Berganda

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	9159,577	5393,890		1,698	0,092
ROA	1691,276	620,122	0,558	2,727	0,007
ROE	-152,311	73,875	-0,315	-2,062	0,041
NIM	-136,915	115,768	-0,090	-1,183	0,239
BOPO	-90,418	52,134	-0,290	-1,734	0,085
Inflasi	-382,240	357,748	-0,121	-1,068	0,287
BI Rate	290,231	426,643	0,075	0,680	0,497

a. Dependent Variable: Harga Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	746167415,925	6	124361235,987	11,496	0,000 ^b
	Residual	1655136991,050	153	10817888,830		
	Total	2401304406,975	159			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), BI Rate, ROA, NIM, Inflasi, ROE, BOPO

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	0,557 ^a	0,311	0,284	3289,05592

a. Predictors: (Constant), BI Rate, ROA, NIM, Inflasi, ROE, BOPO