LAMPIRAN

Lampiran 01. Data Perusahaan Sub Sektor Perbankan

No	Kode	Nama Perusahaan
1	AGRO	Bank Raya Indonesia Tbk
2	AGRS	Bank IBK Indonesia Tbk
3	AMAR	Bank Amar Indonesia Tbk
4	ARTO	Bank Jago Tbk
5	BABP	Bank MNC Intenasional Tbk
6	BACA	Bank Capital Indonesia Tbk
7	BANK	Bank Aladin Syariah Tbk
8	BBCA	Bank Central Asia Tbk
9	BBHI	Allo Bank Indonesia Tbk
10	BBKP	Bank KB Bukopin Tbk
11	BBMD	Bank Mestika Dharma Tbk
12	BBNI	Bank Negara Indonesia (Persero) Tbk
13	BBRI	Bank Rakyat Indonesia (Persero) Tbk
14	BBSI	Krom Bank Indoensia Tbk
15	BBTN	Bank Tabungan Negara (Persero) Tbk
16	BBYB	Bank Neo Commerce Tbk
17	BCIC	Bank Jtrust Indoneisa Tbk
18	BDMN	Bank Danamon Indonesia Tbk
19	BEKS	Bank Pembangunan Daerah Banten Tbk
20	BGTG	Bank Ganesha Tbk
21	BINA	Bank Ina Perdana Tbk
22	BJBR	Bank Pembangunan Daerah Jawa Barat Tbk
23	BJTM	Bank Pembangunan Daerah Jawa Timur Tbk
24	BKSW	Bank QNB Indonesia Tbk
25	BMAS	Bank Maspion Indonesia Tbk
26	BMRI	Bank Mandiri (Persero) Tbk
27	BNBA	Bank Bumi Arta Tbk
28	BNGA	Bank CIMB Niaga Tbk
29	BNII	Bank Maybank Indonesia Tbk
30	BNLI	Bank Permata Tbk
31	BRIS	Bank Syariah Indonesia Tbk
32	BSIM	Bank Sinarmas Tbk
33	BSWD	Bank of India Indonesia Tbk
34	BTPN	Bank SMBC Indonesia Tbk
35	BTPS	Bank BTPN Syariah Tbk
36	BVIC	Bank Victoria International Tbk
37	DNAR	Bank Oke Indonesia Tbk
38	INPC	Bank Artha Graha Internasional Tbk
39	MASB	Bank Multiarta Sentosa Tbk
40	MAYA	Bank Mayapada Internasional Tbk
41	MCOR	Bank China Construction Bank Indonesia Tbk

No	Kode	Nama Perusahaan
42	MEGA	Bank Mega Tbk
43	NISP	Bank OCBC NISP Tbk
44	NOBU	Bank Nationalnobu Tbk
45	PNBN	Bank Pan Indonesia Tbk
46	PNBS	Bank Panin Dubai Syariah Tbk
47	SDRA	Bank Woori Saudara Indonesia 1906 Tbk

Lampiran 02. Data Likuiditas (*Current Ratio*) Perusahan Sektor Perbankan

No	Kode Perusahaan	*Current Ratio* (CR)			Total Per Perusahaan	Rata-Rata Perusahaan
		2021	2022	2023		
1	AGRO	5,31	11,21	7,52	24,04	8,01
2	AGRS	7,03	10,47	12,17	29,67	9,89
3	AMAR	2,67	16,91	10,54	30,12	10,04
4	ARTO	6,32	9,60	11,75	27,67	9,22
5	BABP	6,70	10,44	7,19	24,32	8,11
6	BACA	17,88	17,16	14,01	49,05	16,35
7	BANK	21,43	10,79	58,29	90,51	30,17
8	BBCA	18,35	14,78	10,73	43,86	14,62
9	BBHI	4,38	10,74	7,73	22,85	7,62
10	BBKP	5,29	6,87	5,47	17,62	5,87
11	BBMD	7,77	10,70	3,19	21,67	7,22
12	BBNI	9,77	12,62	11,96	34,36	11,45
13	BBRI	11,23	17,30	13,41	41,94	13,98
14	BBSI	29,30	122,46	36,02	187,78	62,59
15	BBTN	4,07	8,12	5,90	18,09	6,03
16	BBYB	7,89	28,78	16,87	53,53	17,84
17	BCIC	3,81	2,79	7,79	14,38	4,79
18	BDMN	6,00	7,94	5,56	19,50	6,50
19	BEKS	3,84	12,24	8,00	24,08	8,03
20	BGTG	39,96	38,68	20,12	98,75	32,92
21	BINA	15,28	9,66	8,88	33,82	11,27
22	BJBR	13,29	11,12	11,99	36,39	12,13
23	BJTM	12,56	14,58	12,44	39,58	13,19
24	BKSW	5,74	9,13	10,65	25,53	8,51
25	BMAS	6,15	13,47	9,61	29,23	9,74
26	BMRI	11,19	11,81	10,34	33,34	11,11
27	BNBA	8,18	14,76	11,09	34,03	11,34
28	BNGA	6,23	6,57	6,95	19,75	6,58
29	BNII	7,05	10,06	8,45	25,56	8,52
30	BNLI	7,89	11,49	5,35	24,74	8,25
31	BRIS	42,86	53,23	45,86	141,95	47,32
32	BSIM	15,09	18,57	23,99	57,66	19,22
33	BSWD	5,55	11,06	7,57	24,18	8,06
34	BTPN	5,93	8,34	7,28	21,55	7,18
35	BTPS	76,43	67,22	46,31	189,96	63,32
36	BVIC	5,42	8,04	7,30	20,76	6,92
37	DNAR	3,69	6,54	6,44	16,68	5,56
38	INPC	11,41	16,81	15,35	43,57	14,52
39	MASB	13,76	14,18	15,43	43,37	14,46
40	MAYA	4,48	7,69	7,85	20,02	6,67
41	MCOR	10,08	10,51	8,94	29,53	9,84
42	MEGA	6,84	8,55	7,55	22,93	7,64
43	NISP	4,47	3,57	4,29	12,33	4,11

No	Kode Perusahaan	*Current Ratio* (CR)			Total Per Perusahaan	Rata-Rata Perusahaan
		2021	**2022**	**2023**		
44	NOBU	7,83	6,95	6,09	20,87	6,96
45	PNBN	4,16	6,28	6,20	16,65	5,55
46	PNBS	4,16	6,69	6,62	17,47	5,82
47	SDRA	5,67	8,96	6,95	21,57	7,19

Lampiran 03. Data Profitabilitas (*Return on Assets*) Perusahan Sektor Perbankan

No	Kode Perusahaan	*Return on Assets* (ROA)			Total Per Perusahaan	Rata-Rata Perusahaan
		2021	2022	2023		
1	AGRO	14,75	0,85	1,05	16,65	5,55
2	AGRS	0,09	0,57	0,95	1,60	0,53
3	AMAR	0,02	4,75	4,78	9,55	3,18
4	ARTO	0,10	0,14	0,49	0,73	0,24
5	BABP	0,18	1,04	0,71	1,93	0,64
6	BACA	0,22	0,18	0,64	1,04	0,35
7	BANK	8,81	10,85	4,22	23,88	7,96
8	BBCA	2,8	3,2	3,6	9,60	3,20
9	BBHI	4,74	3,55	4,76	13,05	4,35
10	BBKP	-4,93	-6,27	-7,71	-18,91	-6,30
11	BBMD	4,31	3,97	3,26	11,54	3,85
12	BBNI	1,4	2,5	2,6	6,50	2,17
13	BBRI	2,72	3,76	3,93	10,41	3,47
14	BBSI	5,16	3,34	5,12	13,62	4,54
15	BBTN	0,81	1,02	1,07	2,90	0,97
16	BBYB	-13,71	-5,20	-2,99	-21,90	-7,30
17	BCIC	-3,06	0,17	0,06	-2,83	-0,94
18	BDMN	1,7	1,7	0,8	4,20	1,40
19	BEKS	-2,94	-3,46	0,72	-5,68	-1,89
20	BGTG	0,23	0,60	1,55	2,38	0,79
21	BINA	0,04	1,09	1,17	2,30	0,77
22	BJBR	1,73	1,75	1,33	4,81	1,60
23	BJTM	2,05	1,95	1,87	5,87	1,96
24	BKSW	-8,50	-2,42	0,48	-10,44	-3,48
25	BMAS	0,79	1,06	0,46	2,31	0,77
26	BMRI	2,53	3,30	4,03	9,86	3,29
27	BNBA	0,74	0,59	0,71	2,04	0,68
28	BNGA	1,88	2,16	2,59	6,63	2,21
29	BNII	1,34	1,25	1,41	4,00	1,33
30	BNLI	0,7	1,1	1,3	3,10	1,03
31	BRIS	1,61	1,98	2,35	5,94	1,98
32	BSIM	0,34	0,54	0,15	1,03	0,34
33	BSWD	0,95	0,27	0,80	2,02	0,67
34	BTPN	2,2	2,4	1,7	6,30	2,10
35	BTPS	10,72	11,43	6,34	28,49	9,50
36	BVIC	-0,71	1,47	0,48	1,24	0,41
37	DNAR	0,38	0,22	0,35	0,95	0,32
38	INPC	-0,73	0,25	0,60	0,12	0,04
39	MASB	1,19	1,86	1,24	4,29	1,43
40	MAYA	0,07	0,04	0,04	0,15	0,05
41	MCOR	0,41	0,69	1,22	2,32	0,77
42	MEGA	4,22	4,00	3,47	11,69	3,90
43	NISP	1,55	1,86	2,14	5,55	1,85

No	Kode Perusahaan	*Return on Assets* (ROA)			Total Per Perusahaan	Rata-Rata Perusahaan
		2021	2022	2023		
44	NOBU	0,25	0,33	0,78	1,36	0,45
45	PNBN	1,35	1,91	1,57	4,83	1,61
46	PNBS	-6,72	1,79	1,62	-3,31	-1,10
47	SDRA	2,00	2,33	1,72	6,05	2,02

Lampiran 04. Data Solvabilitas (*Debt to Equity Ratio*) Perusahan Sektor Perbankan

No	Kode Perusahaan	*Debt to Equity Ratio* (DER)			Total Per Perusahaan	Rata-Rata Perusahaan
		2021	2022	2023		
1	AGRO	586,28	310,10	263,73	1.160,12	386,71
2	AGRS	376,93	339,15	260,93	977,02	325,67
3	AMAR	387,82	41,84	32,89	462,55	154,18
4	ARTO	47,91	105,30	154,83	308,04	102,68
5	BABP	492,50	521,69	405,86	1.420,05	473,35
6	BACA	951,73	527,48	468,06	1.947,27	649,09
7	BANK	13,82	25,31	24,37	63,50	21,17
8	BBCA	505,61	494,49	480,65	1.480,75	493,58
9	BBHI	256,75	72,49	85,19	414,43	138,14
10	BBKP	575,57	702,34	497,49	1.775,41	591,80
11	BBMD	272,58	264,30	227,41	764,29	254,76
12	BBNI	662,60	634,56	602,28	1.899,44	633,15
13	BBRI	475,11	514,92	520,91	1.510,94	503,65
14	BBSI	19,46	8,10	13,87	41,42	13,81
15	BBTN	1530,80	1356,18	1250,57	4.137,55	1.379,18
16	BBYB	292,34	425,94	464,39	1.182,66	394,22
17	BCIC	701,48	802,15	943,54	2.447,16	815,72
18	BDMN	326,41	316,46	342,97	985,84	328,61
19	BEKS	367,95	339,95	307,46	1.015,37	338,46
20	BGTG	299,09	185,72	189,82	674,63	224,88
21	BINA	534,28	525,07	585,70	1.645,05	548,35
22	BJBR	1054,38	1072,30	1058,88	3.185,56	1.061,85
23	BJTM	805,90	783,83	735,22	2.324,95	774,98
24	BKSW	339,62	259,24	150,53	749,39	249,80
25	BMAS	969,28	374,41	192,53	1.536,22	512,07
26	BMRI	597,26	612,14	577,56	1.786,96	595,65
27	BNBA	287,98	166,88	155,98	610,84	203,61
28	BNGA	616,29	577,52	577,72	1.771,53	590,51
29	BNII	487,49	444,51	457,87	1.389,87	463,29
30	BNLI	540,14	3122,97	16980,67	20.643,79	6.881,26
31	BRIS	247,41	543,88	1224,57	2.015,86	671,95
32	BSIM	527,21	2427,79	11721,75	14.676,75	4.892,25
33	BSWD	110,80	90,70	73,83	275,33	91,78
34	BTPN	431,94	1860,41	7217,81	9.510,16	3.170,05
35	BTPS	35,84	9,34	2,91	48,10	16,03
36	BVIC	686,77	4125,97	27831,04	32.643,79	10.881,26
37	DNAR	154,02	287,50	600,79	1.042,31	347,44
38	INPC	560,80	3001,68	15783,76	19.346,25	6.448,75
39	MASB	759,04	3964,55	25519,45	30.243,04	10.081,01
40	MAYA	752,07	6595,80	52217,86	59.565,72	19.855,24
41	MCOR	330,75	1004,30	3272,34	4.607,39	1.535,80
42	MEGA	594,09	3487,21	17679,21	21.760,51	7.253,50
43	NISP	563,20	3363,07	19143,50	23.069,77	7.689,92

No	Kode Perusahaan	*Debt to Equity Ratio* (DER)			Total Per Perusahaan	Rata-Rata Perusahaan
		2021	2022	2023		
44	NOBU	1075,43	11625,97	81180,39	93.881,79	31.293,93
45	PNBN	321,16	1024,06	3240,48	4.585,70	1.528,57
46	PNBS	321,16	961,55	2852,39	4.135,10	1.378,37
47	SDRA	373,16	1298,06	5629,00	7.300,22	2.433,41

Lampiran 05. Data Inflasi Indonesia

Periode	Tahun		
	2021	**2022**	**2023**
Januari	1,55%	2,18%	5,28%
Februari	1,38%	2,06%	5,47%
Maret	1,37%	2,64%	4,97%
April	1,42%	3,47%	4,33%
Mei	1,68%	3,55%	4,00%
Juni	1,33%	4,35%	3,52%
Juli	1,52%	4,94%	3,08%
Agustus	1,59%	4,69%	3,27%
September	1,60%	5,95%	2,28%
Oktober	1,66%	5,71%	2,56%
November	1,75%	5,42%	2,86%
Desember	1,87%	5,51%	2,61%
Total	18,72%	50,47%	44,23%
Rata-Rata	**1,56%**	**4,21%**	**3,69%**

Lampiran 06. Data Suku Bunga Indonesia

Periode	Tahun		
	2021	2022	2023
Januari	3,75%	3,50%	5,75%
Februari	3,50%	3,50%	5,75%
Maret	3,50%	3,50%	5,75%
April	3,50%	3,50%	5,75%
Mei	3,50%	3,50%	5,75%
Juni	3,50%	3,50%	5,75%
Juli	3,50%	3,50%	5,75%
Agustus	3,50%	3,75%	5,75%
September	3,50%	4,25%	5,75%
Oktober	3,50%	4,75%	6,00%
November	3,50%	5,25%	6,00%
Desember	3,50%	5,50%	6,00%
Total	42,25%	48,00%	69,75%
Rata-Rata	**3,52%**	**4,00%**	**5,81%**

Lampiran 07. Harga Saham Perusahaan Sub Sektor Perbankan

No	Kode Perusahaan	Harga Saham (Rp)		
		2021	2022	2023
1	AGRO	1.810	404	310
2	AGRS	166	90	83
3	AMAR	388	232	320
4	ARTO	16.000	3.720	2.900
5	BABP	186	101	60
6	BACA	266	131	132
7	BANK	2.290	1.415	1.240
8	BBCA	7.300	8.550	9.400
9	BBHI	7.075	1.765	1.290
10	BBKP	270	102	80
11	BBMD	2.000	2.120	2.000
12	BBNI	6.750	9.225	5.375
13	BBRI	4.110	4.940	5.725
14	BBSI	4.300	3.160	3.660
15	BBTN	1.730	1.350	1.250
16	BBYB	2.630	645	436
17	BCIC	206	174	120
18	BDMN	2.350	2.730	2.780
19	BEKS	54	50	50
20	BGTG	244	87	77
21	BINA	3.810	3.990	4.090
22	BJBR	1.335	1.345	1.150
23	BJTM	750	710	625
24	BKSW	192	102	81
25	BMAS	1.730	1.090	580
26	BMRI	7.025	9.925	6.050
27	BNBA	3.240	925	745
28	BNGA	965	1.185	1.695
29	BNII	332	228	242
30	BNLI	1.535	1.015	920
31	BRIS	1.780	1.290	1.740
32	BSIM	875	845	890
33	BSWD	1.750	1.750	1.245
34	BTPN	2.620	2.650	2.620
35	BTPS	3.580	2.790	1.690
36	BVIC	204	107	99
37	DNAR	292	170	121
38	INPC	127	71	73
39	MASB	3.550	3.530	3.610
40	MAYA	660	520	454
41	MCOR	116	80	78
42	MEGA	8.475	5.275	5.100
43	NISP	670	745	1.180

No	Kode Perusahaan	Harga Saham (Rp)		
		2021	2022	2023
44	NOBU	710	550	740
45	PNBN	770	1.540	1.210
46	PNBS	85	63	54
47	SDRA	565	570	565

Lampiran 08. Output SPSS Versi 29

Hasil Uji Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Current Ratio	141	2.67	122.46	13.4501	15.11093
Return on Asset	141	-13.71	14.75	1.3459	3.25206
Debt to Equity Ratio	141	2.91	81180.39	2759.0297	9038.80456
Inflasi	141	1.87	5.51	3.3300	1.57642
Suku Bunga	141	3.50	6.00	5.0000	1.08397
Harga Saham	141	50	16000	1892.59	2505.258
Valid N (listwise)	141				

Hasil Uji Asumsi Klasik

a. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

			Unstandardized Residual
N			141
Normal Parameters[a,b]	Mean		.0000000
	Std. Deviation		1.38036375
Most Extreme Differences	Absolute		.072
	Positive		.072
	Negative		-.053
Test Statistic			.072
Asymp. Sig. (2-tailed)[c]			.067
Monte Carlo Sig. (2-tailed)[d]	Sig.		.072
	99% Confidence Interval	Lower Bound	.066
		Upper Bound	.079

a. Test distribution is Normal.
b. Calculated from data.
c. Lilliefors Significance Correction.
d. Lilliefors' method based on 10000 Monte Carlo samples with starting seed 926214481.

b. Uji Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.	Collinearity Statistics Tolerance	Collinearity Statistics VIF
1	(Constant)	10.880	1.407		7.734	<.001		
	Current Ratio	.310	.200	.140	1.550	.123	.779	1.283
	Return on Asset	-1.372	.384	-.299	-3.570	<.001	.909	1.100
	Debt to Equity Ratio	.024	.081	.027	.298	.766	.775	1.290
	Inflasi	-.053	.340	-.016	-.155	.877	.596	1.679
	Suku Bunga	-.897	.663	-.143	-1.354	.178	.572	1.749

a. Dependent Variable: Harga Saham

c. Uji Heteroskedastisitas

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	1.641	.768		2.137	.034
	Current Ratio	-.139	.109	-.123	-1.273	.205
	Return on Asset	-.194	.210	-.083	-.924	.357
	Debt to Equity Ratio	-.014	.044	-.031	-.316	.752
	Inflasi	.019	.185	.011	.101	.919
	Suku Bunga	.256	.362	.080	.707	.481

a. Dependent Variable: Abs_RES

d. Uji Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.265[a]	.070	.036	2079.38642	1.867

a. Predictors: (Constant), LAG_X5, LAG_X1, LAG_X2, LAG_X3, LAG_X4
b. Dependent Variable: LAG_Y

Hasil Uji Hipotesis

a. Analisis Regresi Linier Berganda

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	7.337	.343		21.380	.001
	Current Ratio	.009	.004	.151	2.028	.044
	Return on Assets	.157	.019	.577	8.365	.001
	Debt to Equity Ratio	.023	.039	.043	.582	.022
	Inflasi	-.040	.158	-.021	-.253	.031
	Suku Bunga	-.222	.068	-.272	-3.285	.001

a. Dependent Variable: Harga Saham

b. Koefisien Determinasi

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.660[a]	.435	.414	.67680

a. Predictors: (Constant), Suku Bunga, Likuiditas, Profitabilitas, Solvabilitas, Inflasi

c. Uji Parsial (Statistik t)

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	7.337	.343		21.380	.001
	Current Ratio	.009	.004	.151	2.028	.044
	Return on Assets	.157	.019	.577	8.365	.001
	Debt to Equity Ratio	.023	.039	.043	.582	.022
	Inflasi	-.040	.158	-.021	-.253	.031
	Suku Bunga	-.222	.068	-.272	-3.285	.001

a. Dependent Variable: Harga Saham