

LAMPIRAN

Lampiran 1

Daftar perusahaan yang tercatat di Bursa Efek Indonesia (BEI) yang menjadi sampel penelitian.

No	Kode Emiten	Nama Perusahaan
1	AGRO	Bank Rakyat Indonesia Agroniaga Tbk
2	BBCA	Bank Central Asia Tbk
3	BBNI	Bank Negara Indonesia Tbk
4	BBNP	Bank Nusantara Parahyangan Tbk
5	BBRI	Bank Rakyat Indonesia Tbk
6	BBTN	Bank Tabungan Negara Tbk
7	BDMN	Bank Danamon Indonesia Tbk
8	BJBR	Bank BJB Tbk
9	BJTM	Bank Pembangunan Daerah Jawa Timr Tbk
10	BMRI	Bank Mandiri (Persero) Tbk
11	BNBA	Bhuwanatala Indah Permai Tbk
12	BNGA	Bank Cimb Niaga Tbk PT
13	BNII	Bank Maybank Indonesia Tbk
14	BNLI	Bank Permata Tbk
15	BSIM	Bank Sinarmas Tbk
16	BTPN	Bank Tabungan Pensiunan Nasional Tbk
17	BVIC	Bank Victoria International Tbk
18	INPC	Bank Artha Graha Internasional Tbk
19	MAYA	Bank Mayapada Internasional Tbk
20	MCOR	Bank China Construction Tbk
21	MEGA	Bank MEGA Tbk
22	NISP	Bank OCBC NISP
23	PNBN	Bank Pan Indonesia Tbk

Lampiran 2

Data variabel independen dan dependen.

EMITEN	AKO	AKI	AKP	RSIS	INF	RS
BBCA3	-1.16	-2.81	-1.78	1.23	8.38	-0.01
BBNI3	-2.08	1.03	2.05	1.94	8.38	0.02
BBNP3	-0.50	1.89	0.24	0.05	8.38	0.19
BBRI3	-2.75	0.42	-0.60	1.75	8.38	0.15
BBTN3	-1.72	-0.42	0.01	0.78	8.38	-0.23
BJBR3	-2.59	-2.29	-0.54	1.59	8.38	-0.17
BJTM3	0.90	5.55	-1.40	2.00	8.38	-0.08
BMRI3	0.16	3.42	-1.49	1.73	8.38	0.01
BNBA3	-1.69	-1.22	0.33	0.67	8.38	-0.11
BNGA3	-0.46	0.91	-0.20	1.28	8.38	-0.25
BNII3	-0.63	1.82	0.09	0.43	8.38	-0.26
BNLI3	-1.56	-2.51	-0.53	1.49	8.38	-0.18
BSIM3	-0.97	-0.43	1.38	0.81	8.38	0.02
BTPN3	-1.63	-7.52	0.32	0.86	8.38	-0.18
BVIC3	0.97	0.60	3.76	0.87	8.38	-0.07
INPC3	-1.04	-4.35	-7.36	0.60	8.38	-0.19
MAYA3	-0.93	-0.16	-2.67	1.49	8.38	-0.06
MCOR3	-1.75	-0.09	0.94	0.90	8.38	-0.38
MEGA3	-21.46	380.62	10.62	2.75	8.38	-0.48
NISP3	-0.52	1.71	6.59	0.23	8.38	-0.10
PNBN3	-1.86	0.23	-1.77	1.93	8.38	-0.05
AGRO4	-1.87	-0.96	-1.04	2.48	8.36	-0.10
BBRI4	20.22	1.87	-4.98	1.61	8.36	0.30
BBTN4	0.54	13.96	-0.86	3.55	8.36	-0.06
BDMN4	-0.50	-1.82	2.10	-1.59	8.36	0.12
BJBR4	-1.26	-0.43	-5.57	2.31	8.36	-0.08
BJTM4	0.22	-0.74	0.03	1.46	8.36	0.14
BMRI4	0.77	-0.14	0.33	1.17	8.36	0.23
BNBA4	-9.21	2.03	-0.02	2.87	8.36	-0.04
BNGA4	-1.45	-0.43	-1.12	1.49	8.36	-0.25
BNII4	-4.13	-1.48	1.12	0.81	8.36	-0.37
BNLI4	-4.14	0.75	-0.48	0.76	8.36	0.16
BTPN4	-1.57	0.41	0.58	-0.74	8.36	-0.05
BVIC4	0.28	-1.27	-0.97	0.13	8.36	-0.06
INPC4	5.98	-3.19	-4.03	0.70	8.36	-0.17
MEGA4	-1.50	-1.14	-0.98	-0.12	8.36	0.05
NISP4	0.09	-0.60	-1.11	1.74	8.36	0.01

EMITEN	AKO	AKI	AKP	RSIS	INF	RS
AGRO5	-0.40	4.01	-39.49	1.16	3.35	-0.10
BBNP5	2.73	-0.68	-0.13	0.19	3.35	-0.20
BBRI5	-0.46	1.29	-0.82	1.98	3.35	-0.15
BDMN5	0.87	1.90	-0.30	2.10	3.35	-0.25
BJBR5	1.10	-2.70	-0.68	2.32	3.35	-0.09
BJTM5	1.10	3.27	-0.25	2.08	3.35	-0.14
BMRI5	-0.73	1.14	-0.99	1.67	3.35	-0.18
BNBA5	-0.84	3.05	-0.08	0.04	3.35	0.12
BNGA5	-2.77	-0.37	22.97	1.45	3.35	-0.28
BNI5	-2.94	-0.79	-1.44	0.79	3.35	-0.15
BSIM5	5.21	1.05	2.90	0.07	3.35	0.10
BTPN5	0.52	-0.71	-2.56	0.24	3.35	-0.34
BVIC5	-0.54	-4.08	-1.00	1.05	3.35	-0.08
INPC5	2.95	-1.43	-0.90	0.26	3.35	0.00
MAYA5	-0.33	4.05	3.52	0.43	3.35	0.02
MEGA5	-0.16	-0.59	-36.27	-0.59	3.35	0.27
NISP5	-2.10	-2.90	-3.53	0.38	3.35	-0.09
PNBN5	-1.66	9.44	-0.66	1.27	3.35	-0.47

Lampiran 3

Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
AKO	55	-21.459	20.224	-.71309	4.564099
AKI	55	-7.522	380.624	7.23965	51.379709
AKP	55	-39.491	22.966	-1.24847	8.274816
RSIS	55	-1.586	3.549	1.10685	.956082
INF	55	3.350	8.380	6.72800	2.377837
RS	55	-.475	.300	-.08225	.172252
Valid N (listwise)	55				

Lampiran 4

Hasil Uji Heteroskedastisitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	.109	.039		2.766	.008		
AKO	-.003	.003	-.142	-.823	.415	.606	1.651
AKI	.000	.000	-.167	-.958	.343	.594	1.684
AKP	-.002	.002	-.143	-1.024	.311	.925	1.081
RSIS	-.024	.013	-.249	-1.779	.081	.918	1.090
INF	.004	.005	.114	.828	.412	.953	1.049

a. Dependent Variable: ABS_RES

Lampiran 5

Hasil Uji Multikolinearitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	-.152	.067		-2.263	.028		
AKO	.014	.006	.360	2.297	.026	.606	1.651
AKI	.000	.001	-.031	-.197	.845	.594	1.684
AKP	-.004	.003	-.202	-1.593	.118	.925	1.081
RSIS	-.027	.023	-.149	-1.175	.245	.918	1.090
INF	.016	.009	.215	1.726	.091	.953	1.049

a. Dependent Variable: RS

Lampiran 6
Hasil Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.522 ^a	.273	.199	.154195	1.633

a. Predictors: (Constant), INF, AKI, AKP, RSIS, AKO

b. Dependent Variable: RS

Lampiran 7
Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		55
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.14688255
Most Extreme Differences	Absolute	.087
	Positive	.069
	Negative	-.087
Test Statistic		.087
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.

Lampiran 8
Koefisien Determinasi (*Adjusted R²*)

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.522 ^a	.273	.199	.154195	1.633

a. Predictors: (Constant), INF, AKI, AKP, RSIS, AKO

b. Dependent Variable: RS

Lampiran 9
Hasil Uji Nilai *F*

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.437	5	.087	3.678	.007 ^b
	Residual	1.165	49	.024		
	Total	1.602	54			

a. Dependent Variable: RS

b. Predictors: (Constant), INF, AKI, AKP, RSIS, AKO

Lampiran 10
Hasil Uji Nilai *t*

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	-.152	.067		-2.263	.028		
AKO	.014	.006	.360	2.297	.026	.606	1.651
AKI	.000	.001	-.031	-.197	.845	.594	1.684
AKP	-.004	.003	-.202	-1.593	.118	.925	1.081
RSIS	-.027	.023	-.149	-1.175	.245	.918	1.090
INF	.016	.009	.215	1.726	.091	.953	1.049

a. Dependent Variable: RS