

LAMPIRAN

Lampiran 1

Daftar Sampel Perusahaan Perbankan yang Terdaftar di BEI

Tahun 2014-2016

NO	KODE	NAMA
1	AGRO	Astra Agro Lestari Tbk.
2	AGRS	Bank Agris Tbk
3	BABP	Bank MNC Internasional Tbk.
4	BACA	Bank Capital Indonesia Tbk.
5	BBCA	Bank Central Asia Tbk.
6	BBKP	Bank Bukopin Tbk.
7	BBMD	Bank Mestika Dharma Tbk.
8	BBNI	Bank Negara Indonesia (Persero) Tbk.
9	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
10	BBTN	Bank Tabungan Negara (Persero) Tbk.
11	BCIC	Bank JTrust Indonesia Tbk.
12	BDMN	Bank Danamon Indonesia Tbk.
13	BEKS	Bank Pembangunan Daerah Banten Tbk.
14	BINA	Bank Ina Perdata Tbk.
15	BJBR	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk.
16	BJTM	Bank Pembangunan Daerah Jawa Timur Tbk.
17	BKSW	Bank QNB Indonesia Tbk.

NO	KODE	NAMA
18	BMAS	Bank Maspion Indonesia Tbk.
19	BMRI	Bank Mandiri (Persero) Tbk.
20	BNBA	Bank Bumi Arta Tbk.
21	BNGA	Bank CIMB Niaga Tbk.
22	BNII	Bank Maybank Indonesia Tbk.
23	BNLI	Bank Permata Tbk.
24	BSIM	Bank Sinarmas Tbk.
25	BSWD	Bank Of Indonesia Tbk.
26	BTPN	Bank Tabungan Pensiunan Nasional Tbk.
27	BVIC	Bank Victoria International Tbk.
28	DNAR	Bank Dinar Indonesia Tbk.
29	INPC	Bank Artha Graha Internasional Tbk.
30	MAYA	Bank Mayapada Internasional Tbk.
31	MCOR	Bank Windu Kentjana International Tbk.
32	MEGA	Bank Mega Tbk.
33	NAGA	Bank Mitraniaga Tbk.
34	NISP	Bank OCBC NISP Tbk.
35	NOBU	Bank Nationalnobu Tbk.
36	PNBN	Bank Pan Indonesia Tbk.
37	PNBS	Bank Panin Syariah Tbk.
38	SDRA	Bank Woori Saudara Indonesia 1906 Tbk.

Lampiran 2

Data yang Terkena Outlier

NO	KODE	TAHUN
1	BBCA	2014
2	BBTN	2014
3	BCIC	2014
4	NOBU	2014
5	BBCA	2015
6	BEKS	2015
7	AGRO	2016
8	BBCA	2016
9	BCIC	2016
10	BEKS	2016
11	BJBR	2016
12	BSIM	2016
13	BSWD	2016

Lampiran 3

Daftar Perusahaan yang Diolah
Perusahaan Perbankan yang Terdaftar di BEI
Tahun 2014-2016

NO.	NAMA	INDEPENDEN		INTERVENING	DEPENDEN
		VAIC	LnSIZE	ROE	PBV
1	AGRO 2014	2.913223	22.57725	0.068584	0.840418
2	AGRS 2014	1.457561	15.22919	0.009713	1.268567
3	BABP 2014	1.01725	16.05943	-0.04419	1.012571
4	BACA 2014	10.09326	16.04033	0.076504	0.624117
5	BBKP 2014	3.132896	18.18561	0.106547	0.989055
6	BBMD 2014	3.956088	29.79113	0.111239	3.040473
7	BBNI 2014	4.550792	19.84757	0.177469	1.845572
8	BBRI 2014	4.517383	20.50256	0.248153	2.911083
9	BDMN 2014	2.387395	19.09214	0.08125	1.300425
10	BEKS 2014	2.189986	16.01762	-0.18734	1.339009
11	BINA 2014	2.404905	14.48436	0.050662	1.716304

NO.	NAMA	INDEPENDEN		INTERVENING	DEPENDEN
		VAIC	LnSIZE	ROE	PBV
12	BJBR 2014	2.923494	18.14409	0.158116	0.989257
13	BJTM 2014	20.47692	17.45305	0.155384	1.124077
14	BKSW 2014	2.102563	16.85234	0.052977	1.558371
15	BMAS 2014	1.814972	22.29782	0.038369	1.994381
16	BMRI 2014	5.109445	20.56666	0.197004	2.374014
17	BNBA 2014	2.716105	29.27107	0.086073	0.600077
18	BNGA 2014	3.772315	19.26725	0.082391	0.730289
19	BNII 2014	3.240698	18.78058	0.048623	0.952225
20	BNLI 2014	2.606498	19.03776	0.092835	1.035788
21	BSIM 2014	2.132243	16.87232	0.049022	1.490395
22	BSWD 2014	14.16236	29.27952	0.189387	1.686181
23	BTPN 2014	2.872513	18.1332	0.154971	1.893651
24	BVIC 2014	2.083728	23.78501	0.060062	0.482352
25	DNAR 2014	1.349638	28.1266	0.007417	1.03131
26	INPC 2014	2.067099	16.97052	0.040667	0.376436

NO.	NAMA	INDEPENDEN		INTERVENING	DEPENDEN
		VAIC	LnSIZE	ROE	PBV
27	MAYA 2014	3.443946	24.3116	0.152709	2.269746
28	MCOR 2014	2.018557	16.09479	0.043336	0.983181
29	MEGA 2014	2.188652	18.01493	0.086139	1.682353
30	NAGA 2014	1.84155	28.26885	0.033746	1.525475
31	NISP 2014	3.150257	18.45143	0.089365	1.036194
32	PNBN 2014	4.288654	18.96638	0.111183	1.195541
33	PNBS 2014	10.30398	22.54905	0.066125	1.630495
34	SDRA 2014	8.900784	16.61479	0.035365	0.67566
35	AGRO 2015	3.477831	22.84726	0.059517	0.815134
36	AGRS 2015	1.652895	15.25472	0.006886	0.777967
37	BABP 2015	6.395747	16.31177	0.004787	0.776066
38	BACA 2015	2.700842	16.3136	0.086218	1.233891
39	BBKP 2015	3.383419	18.3627	0.127974	0.835684
40	BBMD	4.628126	29.87275	0.106356	2.790281

NO.	NAMA	INDEPENDEN		INTERVENING	DEPENDEN
		VAIC	LnSIZE	ROE	PBV
	2015				
41	BBNI 2015	4.561428	20.04716	0.116532	1.174507
42	BBRI 2015	4.482366	20.59364	0.224621	2.466487
43	BBTN 2015	3.75725	18.96189	0.133542	0.978852
44	BCIC 2015	0.132266	16.39448	-0.67726	1.405931
45	BDMN 2015	2.504381	19.05226	0.072166	0.887455
46	BINA 2015	2.225282	14.54861	0.052834	1.887444
47	BJBR 2015	2.920997	18.30074	0.178023	0.93429
48	BJTM 2015	3.122576	17.57213	0.140499	1.025157
49	BKSW 2015	2.124792	17.06424	0.064371	1.037123
50	BMAS 2015	2.18468	22.39923	0.047393	1.79833
51	BMRI 2015	5.194331	20.62902	0.17702	1.788197
52	BNBA 2015	2.550574	29.51312	0.046156	0.352153
53	BNGA 2015	3.189338	19.29134	0.01492	0.516182
54	BNII 2015	2.234618	18.87569	0.072638	0.270244

NO.	NAMA	INDEPENDEN		INTERVENING	DEPENDEN
		VAIC	LnSIZE	ROE	PBV
55	BNLI 2015	3.752298	19.0233	0.013135	0.590975
56	BSIM 2015	2.094848	17.14301	0.050456	1.503955
57	BSWD 2015	44.12751	29.43726	-0.04007	3.325093
58	BTPN 2015	2.664672	18.21045	0.125871	0.9966
59	BVIC 2015	2.502583	23.8696	0.044507	0.3514
60	DNAR 2015	2.119308	28.36034	0.032401	0.581739
61	INPC 2015	1.595958	17.03915	0.025777	0.299834
62	MAYA 2015	3.750676	24.5799	0.142209	1.811543
63	MCOR 2015	2.293694	16.12697	0.04766	1.373505
64	MEGA 2015	2.759849	18.03832	0.091409	1.960399
65	NAGA 2015	2.249381	28.34309	0.051839	1.596799
66	NISP 2015	3.261697	18.607	0.091451	0.882396
67	NOBU 2015	1.643811	15.71812	0.015304	1.621671

NO.	NAMA	INDEPENDEN		INTERVENING	DEPENDEN
		VAIC	LnSIZE	ROE	PBV
68	PNBN 2015	4.038032	19.02566	0.050894	0.634511
69	PNBS 2015	9.438074	22.68817	0.046369	2.112894
70	SDRA 2015	3.252813	16.81222	0.064128	1.335563
71	AGRS 2016	1.447442	15.21668	0.00592	0.827116
72	BABP 2016	1.871822	16.38488	0.005025	0.744754
73	BACA 2016	2.880049	16.46927	0.071068	1.091459
74	BBKP 2016	3.681436	18.47333	0.114347	0.60362
75	BBMD 2016	3.051366	29.99074	0.066844	2.264838
76	BBNI 2016	4.521113	20.21748	0.12784	1.142845
77	BBRI 2016	4.69354	20.7269	0.178649	1.942152
78	BBTN 2016	3.85447	19.18227	0.136897	0.953572
79	BDMN 2016	2.815136	18.97506	0.07677	0.967713
80	BINA 2016	2.076671	14.67379	0.037828	1.365454

NO.	NAMA	INDEPENDEN		INTERVENING	DEPENDEN
		VAIC	LnSIZE	ROE	PBV
81	BJTM 2016	3.252195	17.57748	0.142618	1.169764
82	BKSW 2016	0.518408	17.00897	-0.18699	0.797677
83	BMAS 2016	2.525196	22.42465	0.061314	1.662083
84	BMRI 2016	5.211689	20.76124	0.095522	1.743385
85	BNBA 2016	2.967199	29.59409	0.06074	0.352735
86	BNGA 2016	3.885504	19.30268	0.060855	0.614595
87	BNII 2016	4.313966	18.93158	0.102076	1.183189
88	BNLI 2016	3.663188	18.92465	-0.33609	0.636336
89	BTPN 2016	2.600217	18.33044	0.114995	0.935739
90	BVIC 2016	1.904503	23.98136	0.038214	0.318268
91	DNAR 2016	2.074861	28.4688	0.029328	1.198445
92	INPC 2016	1.52002	17.08203	0.016464	0.258022
93	MAYA 2016	3.530036	24.8315	0.116282	2.17495
94	MCOR 2016	1.865498	16.32164	0.009256	1.016968

NO.	NAMA	INDEPENDEN		INTERVENING	DEPENDEN
		VAIC	LnSIZE	ROE	PBV
95	MEGA 2016	3.05058	18.07157	0.09441	1.433272
96	NAGA 2016	2.182126	28.43868	0.051942	1.379804
97	NISP 2016	3.837427	18.74419	0.091759	1.205277
98	NOBU 2016	1.737244	16.01187	0.022761	2.507278
99	PNBN 2016	4.78578	19.10969	0.073625	0.522743
100	PNBS 2016	7.563275	22.89323	0.016449	0.991211
101	SDRA 2016	3.124396	16.93482	0.070223	1.308935

Lampiran 4

Hasil Olah Data SPSS

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	101	.2580	3.0405	1.227299	.6113154
LnSIZE	101	14.4844	29.9907	20.045280	4.1906244
ROE	101	-.6773	.2482	.062741	.1069129
VAIC	101	.1323	20.4769	3.518560	2.6816977
Valid N (listwise)	101				

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		101
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.10209456
Most Extreme Differences	Absolute	.221
	Positive	.122
	Negative	-.221
Test Statistic		.221
Asymp. Sig. (2-tailed)		.000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.297 ^a	.088	.079	.1026089	2.103

a. Predictors: (Constant), VAIC

b. Dependent Variable: ROE

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.	Collinearity Statistics	
		B	Std. Error	Coefficients Beta			Tolerance	VIF
1	(Constant)	.021	.017		1.249	.215		
	VAIC	.012	.004	.297	3.093	.003	1.000	1.000

a. Dependent Variable: ROE

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	.051	.014		3.547	.001
	VAIC	.001	.003	.029	.293	.770

a. Dependent Variable: ABS_RES

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.101	1	.101	9.565	.003 ^b
	Residual	1.042	99	.011		
	Total	1.143	100			

a. Dependent Variable: ROE

b. Predictors: (Constant), VAIC

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		101
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.59332445
Most Extreme Differences	Absolute	.110
	Positive	.110
	Negative	-.057
Test Statistic		.110
Asymp. Sig. (2-tailed)		.004 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.241 ^a	.058	.039	.5993482	2.108

a. Predictors: (Constant), ROE, VAIC

b. Dependent Variable: PBV

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.112	.099		11.178	.000		
	VAIC	.010	.023	.044	.424	.672	.912	1.097
	ROE	1.282	.587	.224	2.184	.031	.912	1.097

a. Dependent Variable: PBV

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.472	.058		8.152	.000
	VAIC	.002	.014	.012	.116	.908
	ROE	.038	.342	.012	.111	.912

a. Dependent Variable: ABS_RES2

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.167	2	1.084	3.017	.054 ^b
	Residual	35.203	98	.359		
	Total	37.371	100			

a. Dependent Variable: PBV

b. Predictors: (Constant), ROE, VAIC

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		101
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.10546896
Most Extreme Differences	Absolute	.223
	Positive	.102
	Negative	-.223
Test Statistic		.223
Asymp. Sig. (2-tailed)		.000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.164 ^a	.027	.017	.1060003	2.107

a. Predictors: (Constant), LnSIZE

b. Dependent Variable: ROE

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.021	.052		-.406	.686		
	LnSIZE	.004	.003	.164	1.652	.102	1.000	1.000

a. Dependent Variable: ROE

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.087	.043		2.037	.044
	LnSIZE	-.001	.002	-.069	-.685	.495

a. Dependent Variable: ABS_RES3

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.031	1	.031	2.729	.102 ^b
	Residual	1.112	99	.011		
	Total	1.143	100			

a. Dependent Variable: ROE

b. Predictors: (Constant), LnSIZE

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		101
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.58631777
Most Extreme Differences	Absolute	.104
	Positive	.104
	Negative	-.039
Test Statistic		.104
Asymp. Sig. (2-tailed)		.009 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.283 ^a	.080	.061	.5922704	2.022

a. Predictors: (Constant), ROE, LnSIZE

b. Dependent Variable: PBV

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.	Collinearity Statistics	
		B	Std. Error	Coefficients Beta			Tolerance	VIF
1	(Constant)	.694	.290		2.395	.019		
	LnSIZE	.023	.014	.157	1.594	.114	.973	1.028
	ROE	1.210	.562	.212	2.154	.034	.973	1.028

a. Dependent Variable: PBV

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	-80.838	49.286		-1.640	.104
	LnSIZE	4.671	2.438	.192	1.916	.058
	ROE	56.428	95.566	.059	.590	.556

a. Dependent Variable: ABS_RES7

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.994	2	1.497	4.267	.017 ^b
	Residual	34.377	98	.351		
	Total	37.371	100			

a. Dependent Variable: PBV

b. Predictors: (Constant), ROE, LnSIZE