

Lampiran 1

Daftar Perusahaan Sampel Tahun 2011-2015

No.	Kode Perusahaan	Nama Perusahaan
1	BBKP	Bank Bukopin Tbk.
2	BBNI	Bank Negara Indonesia Tbk.
3	BBTN	Bank Tabungan Negara (Persero) Tbk.
4	BDMN	Bank Danamon Indonesia Tbk.
5	BEKS	Bank Pembangunan Daerah Banten Tbk.
6	BJBR	Bank Pembangunan Daerah Jawa Barat Banten Tbk.
7	BKSW	Bank QNB Indonesia Tbk.
8	BMRI	Bank Mandiri (Persero) Tbk.
9	BNBA	Bank Bumi Arta Tbk.
10	BNGA	Bank CIMB Niaga Tbk.
11	BNII	Bank Maybank Indonesia Tbk.
12	BNLI	Bank Permata Tbk.
13	BSIM	Bank Sinarmas Tbk.
14	BVIC	Bank Victoria International Tbk.
15	INPC	Bank Artha Graha Internasional Tbk.
16	MCOR	Bank Windu Kentjana International Tbk.
17	NISP	Bank OCBC NISP Tbk.
18	PNBN	Bank Pan Indonesia Tbk.
19	SDRA	Bank Woori Saudara Indonesia 1906 Tbk.

Lampiran 2

Daftar Perhitungan Variabel Penelitian

No.	Kode Perusahaan	Tahun	Harga Saham	ROA	EPS	ROE	DER	NPM
1	BBKP	2011	587	0.01	93.21	0.17	12.07	0.16
2	BBKP	2012	900	0.01	104.73	0.17	12.15	0.16
3	BBKP	2013	640	0.01	111.93	0.15	10.12	0.16
4	BBKP	2014	710	0.01	74.05	0.1	10.62	0.09
5	BBKP	2015	595	0.01	106.12	0.13	11.52	0.12
6	BBNI	2011	4000	0.02	311.46	0.15	6.9	0.28
7	BBNI	2012	3925	0.02	377.96	0.16	6.66	0.29
8	BBNI	2013	4960	0.02	485.72	0.19	6.91	0.33
9	BBNI	2014	7225	0.03	563.88	0.19	5.99	0.33
10	BBNI	2015	5200	0.02	462.68	0.12	5.52	0.24
11	BBTN	2011	1154	0.01	108.02	0.15	11.17	0.15
12	BBTN	2012	1700	0.01	131.7	0.13	9.87	0.15
13	BBTN	2013	1285	0.01	147.82	0.13	10.31	0.14
14	BBTN	2014	1255	0.01	108.4	0.09	10.8	0.08
15	BBTN	2015	1745	0.01	174.91	0.13	11.4	0.12
16	BDMN	2011	4600	0.02	359.85	0.13	4.49	0.2
17	BDMN	2012	6450	0.03	429.54	0.14	4.42	0.18
18	BDMN	2013	4350	0.02	433.96	0.13	4.9	0.16
19	BDMN	2014	5125	0.01	279.89	0.08	5	0.09
20	BDMN	2015	3800	0.01	257.62	0.07	4.5	0.09
21	BEKS	2011	122	-0.02	-15.9	-0.32	11.94	-0.29
22	BEKS	2012	126	0.01	4.36	0.07	10.74	0.03
23	BEKS	2013	86	0.01	8.95	0.13	11.08	0.06
24	BEKS	2014	68	-0.01	-11.19	-0.19	13	-0.07
25	BEKS	2015	97	-0.06	-30.79	-1.07	18.21	-0.3
26	BJBR	2011	1110	0.02	110.3	0.18	8.74	0.16
27	BJBR	2012	1290	0.02	123.07	0.2	10.79	0.17
28	BJBR	2013	1045	0.02	141.95	0.2	9.54	0.16
29	BJBR	2014	1000	0.01	114.25	0.16	9.71	0.12
30	BJBR	2015	965	0.02	142.42	0.18	10.43	0.13
31	BKSW	2011	500	0.01	1.74	0.01	3.03	0.02
32	BKSW	2012	680	-0.01	-42.16	-0.03	4.38	-0.08
33	BKSW	2013	420	0.01	4.8	0.01	6.36	0.01
34	BKSW	2014	330	0.01	14.02	0.05	8.2	0.08
35	BKSW	2015	345	0.01	18	0.06	9.63	0.07
36	BMRI	2011	6850	0.02	544.11	0.2	7.81	0.34
37	BMRI	2012	10000	0.03	687.58	0.21	7.39	0.28
38	BMRI	2013	9450	0.03	807	0.21	7.26	0.26
39	BMRI	2014	12475	0.02	885.2	0.2	7.16	0.24

40	BMRI	2015	10300	0.02	906.53	0.18	6.62	0.21
41	BNBA	2011	161	0.01	18.45	0.09	5.22	0.16
42	BNBA	2012	190	0.02	24.73	0.11	5.67	0.17
43	BNBA	2013	172	0.01	24.33	0.1	6.17	0.14
44	BNBA	2014	165	0.01	22.44	0.09	7.56	0.09
45	BNBA	2015	181	0.01	24.65	0.05	4.32	0.08
46	BNGA	2011	1230	0.02	123.35	0.17	8.08	0.21
47	BNGA	2012	1400	0.02	169.1	0.19	7.72	0.22
48	BNGA	2013	1035	0.02	170.95	0.17	7.45	0.21
49	BNGA	2014	800	0.01	93.26	0.08	7.2	0.1
50	BNGA	2015	575	0.01	17.03	0.01	7.33	0.02
51	BNII	2011	442	0.01	11.92	0.08	10.93	0.16
52	BNII	2012	415	0.01	21.52	0.13	10.98	0.17
53	BNII	2013	313	0.01	25.75	0.13	10.5	0.2
54	BNII	2014	195	0.01	10.66	0.05	8.89	0.09
55	BNII	2015	163	0.01	16.88	0.07	9.01	0.13
56	BNLI	2011	1365	0.01	128.06	0.13	10.09	0.15
57	BNLI	2012	1660	0.01	128.15	0.11	9.55	0.13
58	BNLI	2013	1370	0.01	161.66	0.12	10.75	0.13
59	BNLI	2014	1605	0.01	133.61	0.09	9.85	0.09
60	BNLI	2015	670	0.01	20.79	0.01	8.71	0.01
61	BSIM	2011	272	0.01	12.41	0.09	11.86	0.09
62	BSIM	2012	255	0.02	22.16	0.12	7.3	0.14
63	BSIM	2013	252	0.01	16.86	0.08	5.34	0.13
64	BSIM	2014	406	0.01	11.03	0.05	5.72	0.08
65	BSIM	2015	490	0.01	13.08	0.05	6.59	0.07
66	BVIC	2011	138	0.02	28.91	0.15	8.74	0.22
67	BVIC	2012	130	0.01	31.13	0.14	8.77	0.17
68	BVIC	2013	122	0.01	36.86	0.15	10.78	0.15
69	BVIC	2014	120	0.01	14.81	0.06	0.67	0.05
70	BVIC	2015	110	0.01	13.18	0.04	0.52	0.04
71	INPC	2011	118	0.01	11.71	0.09	15.62	0.07
72	INPC	2012	111	0.01	15.55	0.07	9.61	0.07
73	INPC	2013	92	0.01	17.02	0.09	7.19	0.11
74	INPC	2014	76	0.01	8.59	0.04	7.72	0.05
75	INPC	2015	79	0.01	5.45	0.03	8.08	0.03
76	MCOR	2011	191	0.01	9.64	0.06	10.57	0.07
77	MCOR	2012	240	0.01	21.97	0.12	7.6	0.15
78	MCOR	2013	143	0.01	13.25	0.07	6.54	0.11
79	MCOR	2014	275	0.01	8.95	0.04	7	0.06
80	MCOR	2015	289	0.01	10.31	0.05	6.14	0.07
81	NISP	2011	1140	0.01	106.88	0.11	8.08	0.18
82	NISP	2012	1450	0.01	107.08	0.1	7.84	0.16
83	NISP	2013	1340	0.01	99.6	0.08	6.2	0.16

84	NISP	2014	1400	0.01	116.12	0.09	5.9	0.15
85	NISP	2015	1185	0.01	130.82	0.09	6.34	0.15
86	PNBN	2011	830	0.02	85.24	0.13	6.85	0.21
87	PNBN	2012	810	0.02	94.59	0.11	7.22	0.2
88	PNBN	2013	750	0.01	101.9	0.13	7.4	0.19
89	PNBN	2014	1425	0.02	107.68	0.11	6.49	0.17
90	PNBN	2015	700	0.01	65.09	0.05	4.94	0.09
91	SDRA	2011	400	0.02	38.87	0.19	9.75	0.15
92	SDRA	2012	330	0.02	51.31	0.22	13.17	0.15
93	SDRA	2013	908	0.03	38.78	0.12	2.78	0.2
94	SDRA	2014	1150	0.01	26.49	0.04	3.21	0.55
95	SDRA	2015	1200	0.01	50.89	0.06	3.84	0.17



Lampiran 3

Hasil Output SPSS

1. Uji Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
Harga Saham	95	68	12475	1584.20	2464.062
ROA	95	-.06	.03	.0111	.01125
EPS	95	-42.16	906.53	130.8336	194.76297
ROE	95	-1.07	.22	.0899	.14245
DER	95	.52	18.21	8.0599	2.94277
NPM	95	-.30	.55	.1325	.10816
Valid N (listwise)	95				

2. Uji Normalitas

		Standardized Residual
N		95
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.97304086
Most Extreme Differences	Absolute	.086
	Positive	.072
	Negative	-.086
Test Statistic		.086
Asymp. Sig. (2-tailed)		.085 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

3. Uji Autokorelasi

Runs Test

	Unstandardized Residual
Test Value ^a	-3.68960
Cases < Test Value	47
Cases >= Test Value	48
Total Cases	95
Number of Runs	41
Z	-1.546
Asymp. Sig. (2-tailed)	.122

a. Median

4. Uji Multikolinieritas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	526.726	181.248		2.906	.005		
ROA	4770.801	11307.674	.022	.422	.674	.147	6.788
EPS	12.600	.306	.996	41.128	.000	.670	1.494
ROE	-1326.260	761.902	-.077	-1.741	.085	.202	4.942
DER	-54.401	17.558	-.065	-3.098	.003	.893	1.120
NPM	-649.396	758.472	-.029	-.856	.394	.354	2.823

a. Dependent Variable: Harga Saham

5. Uji Heteroskedastisitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	359.663	98.785		3.641	.000
	ROA	-8589.106	6162.977	-.290	-1.394	.167
	EPS	1.170	.167	.684	7.010	.965
	ROE	75.888	415.256	.032	.183	.855
	DER	-17.833	9.570	-.157	-1.863	.066
	NPM	266.148	413.387	.086	.644	.521

a. Dependent Variable: ABRES

6. Uji Kelayakan Model

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.982 ^a	.965	.963	473.357

a. Predictors: (Constant), NPM, DER, EPS, ROE, ROA

b. Dependent Variable: Harga Saham

7. Analisis Regresi Linier Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	526.726	181.248		2.906	.005
	ROA	4770.801	11307.674	.022	.422	.674
	EPS	12.600	.306	.996	41.128	.000
	ROE	-1326.260	761.902	-.077	-1.741	.085
	DER	-54.401	17.558	-.065	-3.098	.003
	NPM	-649.396	758.472	-.029	-.856	.394

a. Dependent Variable: Harga Saham

8. Uji Model (Uji f)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	550788488.708	5	110157697.742	491.628	.000 ^b
	Residual	19941980.492	89	224067.197		
	Total	570730469.200	94			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), NPM, DER, EPS, ROE, ROA

9. Uji Hipotesis (Uji t)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	526.726	181.248		2.906	.005
	ROA	4770.801	11307.674	.022	.422	.674
	EPS	12.600	.306	.996	41.128	.000
	ROE	-1326.260	761.902	-.077	-1.741	.085
	DER	-54.401	17.558	-.065	-3.098	.003
	NPM	-649.396	758.472	-.029	-.856	.394

a. Dependent Variable: Harga Saham