

## LAMPIRAN 1

### DAFTAR SAMPEL PERUSAHAAN

No	Kode Saham	Nama Perusahaan
1	BBCA	Bank Central Asia Tbk
2	BBRI	Bank Rakyat Indonesia Tbk
3	BMRI	Bank Mandiri Tbk
4	BBNI	Bank Negara Indonesia Tbk
5	BDMN	Bank Danamon Indonesia Tbk
6	PNBN	Bank Pan Indonesia Tbk
7	BNLI	Bank Permata Tbk
8	BBTN	Bank Tabungan Negara Tbk
9	BNGA	Bank CIMB Niaga Tbk
10	BJBR	Bank Pembangunan Daerah Jabar dan Banten Tbk
11	BNII	Bank Maybank Indonesia Tbk
12	BJTM	Bank Pembangunan Daerah Jawa Timur Tbk
13	AGRO	Bank Rakyat Indonesia Agro Niaga Tbk
14	BBKP	Bank Bukopin Tbk

## LAMPIRAN 2

### DATA ROE, ROA, EPS dan HARGA SAHAM PERBANKAN

SAHAM	TAHUN	ROE	ROA	EPS	HARGA SAHAM
		(%)	(%)	(Rp)	
<b>BBCA</b>	2015	20.12	3.84	731	13300
	2016	18.30	3.96	836	15500
	2017	17.75	3.89	945	21900
	2018	17.04	4.01	1,049	26000
<b>BBRI</b>	2015	22.46	4.19	1030.43	11425
	2016	17.86	3.84	1071.51	11675
	2017	17.36	3.69	237.22	3640
	2018	17.50	3.68	264.66	3660
<b>BMRI</b>	2015	17.70	3.15	871.5	9250
	2016	9.55	1.95	591.71	11575
	2017	12.61	2.72	442.28	8000
	2018	13.98	3.17	536.04	7375
<b>BBNI</b>	2015	11.65	2.64	487	4990
	2016	12.78	2.69	610	5525
	2017	13.65	2.75	730	9900
	2018	13.67	2.78	805	8800
<b>BDMN</b>	2015	7.22	1.68	249.7	3200
	2016	7.68	2.48	278.52	3710
	2017	9.77	3.10	384.11	6960
	2018	9.79	3.10	409.21	7550
<b>PNBN</b>	2015	5.09	1.31	58.41	820
	2016	7.36	1.69	99.86	750
	2017	5.53	1.61	100.15	1140
	2018	7.82	2.16	129.22	1145
<b>BNLI</b>	2015	1.31	0.16	20.79	945
	2016	-33.61	-4.89	-368.08	610
	2017	3.48	0.61	29.28	625
	2018	4.01	0.78	32.14	620
<b>BBTN</b>	2015	13.35	1.61	175	1295
	2016	13.69	1.76	247	1740
	2017	13.98	1.71	286	3570

	2018	11.78	1.34	265	2540
<b>BNGA</b>	2015	1.49	0.24	17.02	595
	2016	5.48	1.20	74.60	845
	2017	8.06	1.70	118.5	1350
	2018	8.80	1.85	139.67	915
<b>BJBR</b>	2015	17.80	2.04	142.02	755
	2016	11.92	2.22	119.06	3390
	2017	11.99	2.01	125	2400
	2018	13.76	1.71	157.36	2050
<b>BNII</b>	2015	7.26	1.01	16.81	171
	2016	10.21	1.60	28.76	340
	2017	8.96	1.48	26.63	264
	2018	9.02	1.74	30.44	206
<b>BJTM</b>	2015	14.05	2.67	59.29	437
	2016	14.26	2.98	68.88	570
	2017	14.83	3.12	77.51	710
	2018	14.88	2.96	84.15	690
<b>AGRO</b>	2015	5.95	1.55	8.5	97
	2016	5.32	1.49	8.89	386
	2017	4.52	1.45	8.49	525
	2018	4.62	1.54	10.5	310
<b>BBKP</b>	2015	12.79	1.39	105.7	700
	2016	11.44	1.38	119.58	640
	2017	2.01	0.09	14.77	590
	2018	2.21	0.22	16	272

### LAMPIRAN 3

#### HASIL UJI SPSS v25

#### 1. Uji Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
ROE	56	-33.61	22.46	10.0689	7.86214
ROA	56	-4.89	4.19	2.0143	1.41463
EPS	56	-368.08	1071.51	271.6570	326.24691
Harga Saham	56	97	26000	4088.27	5539.368
Valid N (listwise)	56				

#### 2. Uji Asumsi Klasik

##### 2.1. Uji Multikolinearitas

Coefficients <sup>a</sup>								
Model		Unstandardized Coefficients		Standardized	t	Sig.	Collinearity Statistics	
		B	Std. Error	Coefficients Beta			Tolerance	VIF
1	(Constant)	458.569	543.866		.843	.403		
	ROE	-292.460	101.415	-.415	-2.884	.006	.150	6.661
	ROA	1053.394	629.472	.269	1.673	.100	.120	8.308
	EPS	16.391	1.374	.965	11.928	.000	.475	2.106

a. Dependent Variable: Harga Saham

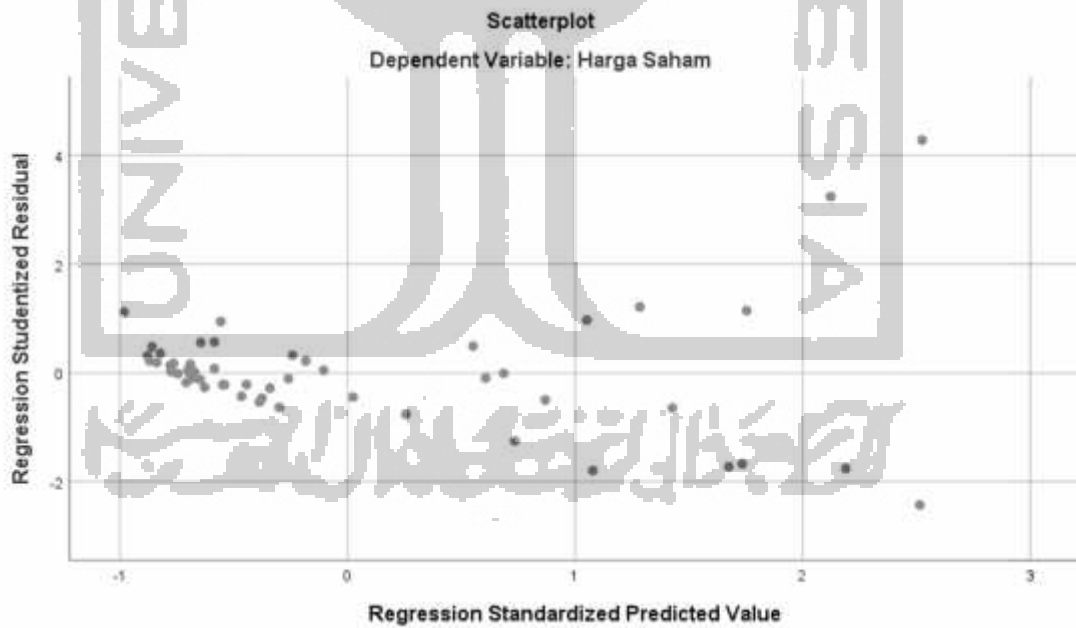
## 2.2. Uji Autokorelasi

### Runs Test

Unstandardized Residual	
Test Value <sup>a</sup>	22.69841
Cases < Test Value	28
Cases $\geq$ Test Value	28
Total Cases	56
Number of Runs	20
Z	-2.428
Asymp. Sig. (2-tailed)	.015

a. Median

## 2.3. Uji Heteroskedastisitas



### 3. Analisis Regresi Linear Berganda

#### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized
		B	Std. Error	Coefficients Beta
1	(Constant)	458.569	543.866	
	ROE	-292.460	101.415	-.415
	ROA	1053.394	629.472	.269
	EPS	16.391	1.374	.965

a. Dependent Variable: Harga Saham

### 4. Koefisien Determinasi (*R Square*)

#### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.916 <sup>a</sup>	.838	.829	2291.120

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

b. Dependent Variable: Harga Saham

### 5. Uji Hipotesis

#### 5.1. Uji T

#### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	458.569	543.866		.843	.403
	ROE	-292.460	101.415	-.415	-2.884	.006
	ROA	1053.394	629.472	.269	1.673	.100
	EPS	16.391	1.374	.965	11.928	.000

a. Dependent Variable: Harga Saham

## 5.2. Uji F

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1414692885.027	3	471564295.009	89.835	.000 <sup>b</sup>
	Residual	272959987.956	52	5249230.538		
	Total	1687652872.982	55			

a. Dependent Variable: Harga Saham

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

