

LAMPIRAN

Lampiran 1

Sampel Perusahaan Sektor Perbankan

No	Nama Perusahaan	Kode Saham
1	Bank Rakyat Indonesia Agroniaga Tbk.	AGRO
2	Bank Agris Tbk.	AGRS
3	Bank MNC Internasional Tbk.	BABP
4	Bank Capital Indonesia Tbk.	BACA
5	Bank Central Asia Tbk.	BBCA
6	Bank Harda Internasional Tbk.	BBHI
7	Bank Bukopin Tbk.	BBKP
8	Bank Mestika Dharma Tbk.	BBMD
9	Bank Negara Indonesia (Persero)	BBNI
10	Bank Rakyat Indonesia (Persero)	BBRI
11	Bank Tabungan Negara (Persero)	BBTN
12	Bank Yudha Bhakti Tbk.	BBYB
13	Bank JTrust Indonesia Tbk.	BCIC
14	Bank Danamon Indonesia Tbk.	BDMN
15	Bank Pembangunan Daerah Banten Tbk.	BEKS
16	Bank Ina Perdana Tbk.	BINA
17	Bank Pembangunan Daerah Jawa Barat Tbk	BJBR
18	Bank QNB Indonesia Tbk.	BKSW
19	Bank Maspion Indonesia Tbk.	BMAS

20	Bank Mandiri (Persero) Tbk.	BMRI
21	Bank Bumi Arta Tbk.	BNBA
22	Bank Maybank Indonesia Tbk.	BNII
23	Bank Permata Tbk.	BNLI
24	Bank Sinarmas Tbk.	BSIM
25	Bank Of India Indonesia Tbk.	BSWD
26	Bank Tabungan Pensiun Nasional Tbk.	BTPN
27	Bank Victoria Internasional Tbk.	BVIC
28	Bak Dinar Indonesia Tbk.	DNAR
29	Bank Artha Graha Internasional Tbk.	INPC
30	Bank China Construction Bank Indonesia Tbk.	MCOR

No	Tahun	Kode	KOMIND	KA	MANJ	INST	ROA
1	2016	AGRO	0.5	2	0	94.31	0.009053
2	2016	AGRS	0.666667	3	22	94.31	0.083474
3	2016	BABP	0.666667	2	0	94.31	0.071598
4	2016	BACA	0.666667	3	12.55	94.31	0.083389
5	2016	BBCA	0.6	3	0.2	94.31	0.030488
6	2016	BBHI	0.5	3	5.42	94.31	3.44E-05
7	2016	BBKP	0.428571	5	0	94.31	0.010347
8	2016	BBMD	0.5	3	6	94.31	0.016887
9	2016	BBNI	0.625	5	1.19	94.31	0.122882
10	2016	BBRI	0.555556	6	56.75	94.31	0.026133
11	2016	BBTN	0.571429	7	0	94.31	0.012228
12	2016	BBYP	0.5	4	0	94.31	0.000165
13	2016	BCIC	0.333333	2	0	94.31	-0.04474
14	2016	BDMN	0.5	6	16	94.31	0.016042
15	2016	BEKS	0.4	4	0	94.31	-0.07715
16	2016	BINA	0.666667	4	4	94.31	0.11969
17	2016	BJBR	0.8	5	0	94.31	0.112709
18	2016	BKSW	0.5	3	0	94.31	0.026683
19	2016	BMAS	0.666667	6	13.54	94.31	0.124341
20	2016	BMRI	0.5	6	0	95	0.014104
21	2016	BNBA	0	3	0	94.31	0.000111
22	2016	BNII	0.5	4	0	94.31	0.011803
23	2016	BNLI	0.5	4	0	94.31	0.051647
24	2016	BSIM	0.666667	5	3	94.31	0.118826
25	2016	BSWD	0.5	5	1.61	94.31	0.117277
26	2016	BTPN	0.6	5	65	94.31	0.128331
27	2016	BVIC	0.5	3	13.17	94.31	0.00386
28	2016	DNAR	0.666667	4	77.78	94.31	0.056634
29	2016	INPC	0.6	6	0	94.31	0.128189
30	2016	MCOR	0.666667	3	0	75	0.011615
31	2017	AGRO	0.75	3	0	94.28	0.124084
32	2017	AGRS	0.666667	3	28	91.04	0.110957
33	2017	BABP	0.666667	2	0	53.91	-0.064
34	2017	BACA	0.5	3	0	45.91	0.005269
35	2017	BBCA	0.6	3	19	54.94	0.031082
36	2017	BBHI	0.666667	3	4.93	75.14	4.21E-05
37	2017	BBKP	0.428571	5	0	90.13	0.001277
38	2017	BBMD	0.5	3	6	89.44	0.022339

39	2017	BBNI	0.625	5	0	96.99	0.109548
40	2017	BBRI	0.454545	6	56.75	70	0.025762
41	2017	BBTN	0.625	6	0	60	0.011583
42	2017	BBYP	0.5	4	0	92.15	0.002881
43	2017	BCIC	0.166667	7	0	99.99	0.070778
44	2017	BDMN	0.444444	3	4	79.03	0.021475
45	2017	BEKS	0.5	4	0	57.47	-0.00996
46	2017	BINA	0.666667	4	4	95.02	0.058719
47	2017	BJBR	0.8	4	0	75	0.105358
48	2017	BKSW	0.5	3	0	90.96	0.03206
49	2017	BMAS	0.666667	4	9.99	71.99	0.011478
50	2017	BMRI	0.5	6	0	95	0.019066
51	2017	BNBA	0	3	0	9.09	-0.01277
52	2017	BNII	0.5	3	0	97.29	0.010741
53	2017	BNLI	0.5	3	0	89.12	0.005046
54	2017	BSIM	0.666667	3	0	59.19	0.010489
55	2017	BSWD	0.25	4	1.63	95.05	0.00283
56	2017	BTPN	0.6	5	1.17	61	0.014891
57	2017	BVIC	0.5	3	13.53	57.37	0.004721
58	2017	DNAR	0.5	3	77.78	85	0.003969
59	2017	INPC	0.5	5	0	94	0.029912
60	2017	MCOR	0.5	4	0	75	0.031604
61	2018	AGRO	0.666667	3	0.1	93.43	0.153386
62	2018	AGRS	0.666667	3	4.5	82.59	-0.0075
63	2018	BABP	0.666667	5	0	54.91	0.005253
64	2018	BACA	0.666667	3	0	45.73	0.00591
65	2018	BBCA	0.6	3	1.95	54.94	0.031343
66	2018	BBHI	0.666667	3	3.79	73.71	-0.05442
67	2018	BBKP	0.428571	6	0	90.09	0.001986
68	2018	BBMD	0.5	4	6	89.44	0.021996
69	2018	BBNI	0.555556	5	0	96.26	0.100075
70	2018	BBRI	0.5	6	56.75	70	0.024997
71	2018	BBTN	0.555556	6	0	60	0.009163
72	2018	BBYP	0.5	3	0	82.48	-0.00302
73	2018	BCIC	0.5	4	0	99.99	0.056723
74	2018	BDMN	0.444444	4	3	73.83	0.021991
75	2018	BEKS	0.666667	4	0	60.26	-0.01056
76	2018	BINA	0.666667	4	4	95.02	0.029565
77	2018	BJBR	0.5	3	0	75.37	0.012916
78	2018	BKSW	0.5	3	0	92.48	0.071109
79	2018	BMAS	0.5	3	9.99	71.99	0.010609

80	2018	BMRI	0.5	6	0	95	0.021503
81	2018	BNBA	0	3	0	9.09	0.01273
82	2018	BNII	0.5	3	0	97.29	0.012743
83	2018	BNLI	0.5	4	0	85	0.013097
84	2018	BSIM	0.666667	3	0	63.95	0.001641
85	2018	BSWD	0.25	3	2.71	94	0.002535
86	2018	BTPN	0.6	5	93	60.91	0.022154
87	2018	BVIC	0.666667	3	17.74	58.11	0.002621
88	2018	DNAR	0.5	3	60.63	77.38	0.00783
89	2018	INPC	0.428571	4	0	94	0.012985
90	2018	MCOR	0.5	4	0	75	0.042283

Lampiran 3

Hasil Analisis Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
KOMIND	90	.00	.80	.5328	.14871
INST	90	9.09	99.99	82.0381	18.46093
MANJ	90	.00	93.00	8.7683	19.76997
KA	90	2.00	7.00	3.9667	1.22199
CFRA	90	-.08	.15	.0312	.04617
Valid N (listwise)	90				

Lampiran 4

Hasil Analisis Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		90
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	.03973356
Most Extreme Differences	Absolute	.132
	Positive	.132
	Negative	-.091
Kolmogorov-Smirnov Z		1.253
Asymp. Sig. (2-tailed)		.087

- a. Test distribution is Normal.
- b. Calculated from data.

Lampiran 5

Hasil Analisis Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.509 ^a	.259	.225	.04066	1.955

a. Predictors: (Constant), KA, KOMIND, MANJ, INST

b. Dependent Variable: CFRA

Lampiran 6

Hasil Analisis Multikolinieritas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.106	.026		-4.109	.000		
	KOMIND	.098	.030	.316	3.320	.001	.965	1.037
	INST	.001	.000	.270	2.804	.006	.937	1.067
	MANJ	6.070E-005	.000	.026	.274	.785	.969	1.032
	KA	.007	.004	.193	2.007	.048	.945	1.058

a. Dependent Variable: CFRA

Lampiran 7

Hasil Analisis Heteroskedastisitas



