

LAMPIRAN

Lampiran 1

Daftar Perusahaan yang menjadi objek penelitian

No	Kode Saham	Nama Perusahaan
1	AGRO	Bank Rakyat Indonesia Agroniaga Tbk
2	BABP	Bank MNC Internasional Tbk
3	BACA	Bank Capital Indonesia Tbk
4	BBCA	Bank Central Asia Tbk
5	BBHI	Bank Harda Internasional 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 Ngera (Persero) Tbk
11	BBYB	Bank Yudha Bhakti Tbk
12	BCIC	Bank Jtrust Indonesia Tbk
13	BDMN	Bank Danamon Indonesia Tbk
14	BEKS	Bank Pembangunan Daerah Banten Tbk
15	BGTG	Bank Ganesha Tbk
16	BINA	Bank Ina Perdana Tbk
17	BJBR	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk
18	BJTM	Bank Pembangunan Daerah Jawa Timur Tbk
19	BKSW	Bank QNB Indonesia Tbk
20	BMAS	Bank Maspion Indonesia Tbk
21	BMRI	Bank Mandiri (Persero) Tbk
22	BNBA	Bank Bumi Arta Tbk
23	BNGA	Bank CIMB Niaga Tbk
24	BNII	Bank Maybank Indonesia Tbk
25	BNLI	Bank Pertmata Tbk
26	BSIM	Bank Sinaras Tbk
27	BSWD	Bank of India Indonesia Tbk
28	BTPN	Bank BTPN Tbk
29	BTPS	Bank BTPN Syariah Tbk
30	BVIC	Bank Victoria Internasional Tbk
31	DNAR	Bank Oke Indonesia Tbk
32	INPC	Bank Artha Graha Internasional Tbk
33	MAYA	Bank Mayapada Internasional Tbk
34	MCOR	Bank China Construction Bank Indonesia Tbk
35	MEGA	Bank Mega Tbk
36	NISP	Bank OCBN NISP Tbk
37	NOBU	Bank Nationalnobu Tbk

38	PNBN	Bank Pan Indonesia Tbk
39	PNBS	Bank Panin Dubai Syariah Tbk
40	SDRA	Bank Woori Saudara Indonesia 1960 Tbk

Lampiran 2

Tabulasi Data Sebelum Outlier

No	Perusahaan	Kode Saham	Tahun	Y	X1	X2	X3
1	Bank Rakyat Indonesia Agroniaga Tbk	AGRO	2015	823	-0,0413735	1	0,5
			2016	3.025	-0,1103823	2	0,5
			2017	3.023	0,08170185	3	0,75
			2018	1.495	-0,2572033	4	0,6667
2	Bank MNC Internasional Tbk	BABP	2015	783.905	1,11166967	1	0,3333
			2016	752.277	-2,2184466	2	0,3333
			2017	204.113	-0,1177422	3	0,3333
			2018	63.370	0,64543605	1	0,3333
3	Bank Capital Indonesia Tbk	BACA	2015	1.100.439	-0,9758863	1	0,5
			2016	442.295	1,11999591	1	0,6667
			2017	257.038	-1,1403617	1	1
			2018	852.524	-0,580323	1	1
4	Bank Central Asia Tbk	BBCA	2015	4.330.256	0,06922461	1	0,6
			2016	3.390.431	-0,7081908	2	0,6
			2017	4.109.115	-1,125731	3	0,6
5	Bank Harda Internasional Tbk	BBHI	2018	4.224.157	-0,9775803	1	0,6
			2015	1	-0,0229953	1	0,25
			2016	1	-4,0269571	1	0,25
			2017	10	-4,778876	1	0,25
6	Bank Bukopin Tbk	BBKP	2018	2	-3,7932641	1	0,3333
			2015	844.125	0,50031666	1	0,5
			2016	1.048.594	0,52280958	2	0,4286
			2017	793.186	0,50516694	3	0,4286
			2018	613.215	1,05462295	1	0,5

			2015	3	0,1918602	1	0,5
7	Bank Mestika Dharma Tbk	BBMD	2016	2	0,34375753	2	0,5
			2017	2	0,29473363	1	0,5
			2018	2	0,3294156	1	0,5
8	Bank Negara Indonesia (Persero) Tbk	BBNI	2015	1.186.371	-0,0219943	1	0,5
			2016	1.154	0,41356665	1	0,625
			2017	1.829.689	0,29311091	2	0,5
			2018	1.486.840	-0,5748011	3	0,5556
9	Bank Rakyat Indonesia (Persero) Tbk	BBRI	2015	2.941.439	-5,192758	1	0,625
			2016	1.961.770	-0,6750468	2	0,5556
			2017	2.682.913	-4,0771221	3	0,5556
			2018	2.687.052	2,43015417	4	0,625
10	Bank Tabungan Negera (Persero) Tbk	BBTN	2015	988.747	-378688755	1	0,5714
			2016	963.204	4,87327681	2	0,5714
			2017	1.745.167	4,66332828	3	0,5556
			2018	1.128.276	-1,6048612	4	0,5556
11	Bank Yudha Bhakti Tbk	BBYB	2015	3	-5,0000753	1	0,5
			2016	3	-5,1682214	2	0,5
			2017	3	-3,8536946	3	0,5
			2018	2	-0,0048845	4	0,5
12	Bank Jtrust Indonesia Tbk	BCIC	2015	70.272.007	6,22056372	1	0,75
			2016	33.297.757	4,07367983	1	0,3333
			2017	404.118	3,45981163	1	0,3333
			2018	4.183.135	-0,7173729	2	0,5
13	Bank Danamon Indonesia Tbk	BDMN	2015	767	0,60130145	1	0,5714
			2016	818	2,06165062	2	0,6667
			2017	1.457	3,22543707	1	0,5714
			2018	1.360	2,47108253	2	0,5
14	Bank Pembangunan	BEKS	2015	1.816	423,423124	1	0,5

	n Daerah Banten Tbk		2016	4.184	417,350251	2	0,4
			2017	4.025	592,873034	1	0,5
			2018	4.577	8,41788735	2	0,6667
			2015	3.717	-1,5626804	1	0,6667
15	Bank Ganesha Tbk	BGTG	2016	816	-0,3519884	2	0,6667
			2017	829	-0,919853	3	0,5
			2018	814	0,16534563	4	0,75
			2015	1.192	-3,5108545	1	0,6667
16	Bank Ina Perdana Tbk	BINA	2016	2.184	0,13410297	2	0,6667
			2017	145	-3,1616889	3	0,6667
			2018	2.819	-0,2522224	4	0,6667
			2015	1.816	-6,39583	1	0,5
17	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk	BJBR	2016	4.184	-195,68865	2	0,4
			2017	2.303	34,1383441	3	0,8
			2018	1.787	-1,5382412	1	0,8
			2015	1.036	5,45857649	1	0,5
18	Bank Pembangunan Daerah Jawa Timur Tbk		2016	1.182	5,52730363	2	0,4
			2017	1.322	5,74861073	1	0,4
		BJTM	2018	1.255	-4,9454119	2	0,5
			2015	1.037	0,33119534	1	0,5714
19	Bank QNB Indonesia Tbk	BKSW	2016	798	0,24093911	2	0,5
			2017	1.012	0,18023404	3	0,5
			2018	788	-0,1525412	1	0,5
			2015	1.816	0,14706318	1	0,6667
20	Bank Maspion Indonesia Tbk	BMAS	2016	1.679	0,06676152	2	0,6667
			2017	1.797	0,0478952	1	0,6667
			2018	1.362	-0,0490553	1	0,5
			2015	1.806.260	0,44728986	1	0,5
21	Bank Mandiri (Persero) Tbk	BMRI	2016	1.760.995	0,17070413	2	0,5

			2017	2.195.999	0,15279077	3	0,5556
			2018	1.564.300	-0,0175662	4	0,5
22	Bank Bumi Arta Tbk	BNBA	2015	0,36	-1,9541475	1	0,6667
			2016	0,35	-1,3751764	2	0,6667
			2017	0,34	-0,7737449	3	0,6667
			2018	0,43	0,61048504	4	0,6667
23	Bank CIMB Niaga Tbk	BNGA	2015	115.801	2,44971817	1	0,5
			2016	137.879	2,50426671	2	0,5
			2017	203.926	0,66452404	3	0,5
			2018	27.499	-0,6539159	4	0,5714
24	Bank Maybank Indonesia Tbk	BNII	2015	799.213	-0,8191466	1	0,5
			2016	1.195.164	-0,7329363	2	0,5
			2017	712.821	-0,7201693	3	0,5
			2018	712.821	0,13160962	4	0,5
25	Bank Pertmata Tbk	BNLI	2015	596.945	-2,9993199	1	0,5
			2016	412.770	-2,5868299	2	0,5
			2017	814.789	-2,8985599	1	0,5
			2018	774.387	1,05799222	2	0,5
26	Bank Sinaras Tbk	BSIM	2015	1.504	-0,3564716	1	0,6667
			2016	2.926	-0,1702178	2	0,6667
			2017	2.940	-0,1218655	3	0,6667
			2018	1.742	0,08709829	4	0,6667
27	Bank of India Indonesia Tbk	BSWD	2015	5	0,07508035	1	0,3333
			2016	2	-0,138696	1	0,3333
			2017	2	0,22840138	1	0,3333
			2018	2	-0,0502977	2	0,3333
28	Bank BTPN Tbk	BTPN	2015	1.433	-0,4659735	1	0,5
			2016	859	-0,1864786	2	0,6
			2017	887	-0,2316523	3	0,6

			2018	736	0,32423359	4	0,6
			2015	6.358	-12,239823	1	0,3333
29	Bank BTPN Syariah Tbk	BTPS	2016	4.645	-1,3171459	2	0,3333
			2017	3.281	-6,0964505	3	0,25
			2018	692	3,04752037	4	0,25
			2015	351	-0,331444	1	0,75
30	Bank Victoria Internasional Tbk	BVIC	2016	320	-0,4489319	2	0,5
			2017	707	-0,106495	3	0,5
			2018	587	0,18479507	4	0,6667
			2015	1	-2,1840355	1	0,6667
31	Bank Oke Indonesia Tbk	DNAR	2016	1	-11,130523	2	0,6667
			2017	1	-5,2543933	3	0,5
			2018	1	3,30993647	1	0,5
			2015	202	-0,8715932	1	0,5
32	Bank Artha Graha Internasional Tbk	INPC	2016	228	-1,3724693	1	0,6
			2017	280	-1,7604207	1	0,5
			2018	211	0,91475951	2	0,4286
			2015	1.830	-1,0824678	1	0,4
33	Bank Mayapada Internasional Tbk	MAYA	2016	2.175	-0,1715745	2	0,4
			2017	2.439	-0,5054558	3	0,5
			2018	4.111	140,127623	1	0,5
			2015	1.242	74,4913348	1	0,6667
34	Bank China Construction Bank Indonesia Tbk	MCOR	2016	1.011	88,9433641	2	0,6667
			2017	991	29,6882533	3	0,5
			2018	924	9,69070638	4	0,5
			2015	1.980	4,83670052	1	0,5
35	Bank Mega Tbk	MEGA	2016	1.448	7,19887921	2	0,5
			2017	1.780	3,66128531	3	0,3333
			2018	2.476	-0,6951184	4	0,3333

36	Bank OCBN NISP Tbk	NISP	2015	987	-0,2853841	1	0,625
			2016	1.217	-0,2331069	2	0,5714
			2017	987	-0,399403	3	0,625
			2018	803	0,0886365	4	0,625
37	Bank Nationalnobi Tbk	NOBU	2015	2.214	-1,7931493	1	0,6667
			2016	1.833	-2,2684927	2	0,6667
			2017	2.901	-1,5617868	3	0,6667
			2018	3.188	0,33434731	4	1
38	Bank Pan Indonesia Tbk	PNBN	2015	641	6,24675384	1	0,8
			2016	578	4,55085045	2	0,5
			2017	498	5,34489991	3	0,5
			2018	677	-1,2306182	4	0,5
39	Bank Panin Dubai Syariah Tbk	PNBS	2015	1.546	-5,6222952	1	0,6667
			2016	1.002	-2,6818012	2	0,5
			2017	2.351	-4,567733	3	0,5
			2018	711	1,53119515	4	0,6667
40	Bank Woori Saudara Indonesia 1960 Tbk	SDRA	2015	1.349	3,22087683	1	0,75
			2016	1.715	1,68457625	2	0,75
			2017	855	3,24776497	3	0,75
			2018	864	0,55675552	4	0,75

Lampiran 3

Tabulasi data setelah outlier

No	Perusahaan	Kode	Tahun	Y	X1	X2	X3
1	Bank Rakyat Indonesia Agroniaga Tbk	AGRO	2015	823,3674892	-0,0413735	1	0,5
			2018	1495,477518	-0,2572033	4	0,666667
2	Bank Harda Internasional Tbk	BBHI	2015	1,164991429	-0,0229953	1	0,25
			2016	1,147172311	-4,0269571	1	0,25
			2017	10,22600181	-4,778876	1	0,25
			2018	2,040420351	-3,7932641	1	0,333333
3	Bank Mestika Dharma Tbk	BBMD	2015	2,818466016	0,1918602	1	0,5
			2016	2,489953151	0,3437575	2	0,5
			2017	2,097072367	0,2947336	1	0,5
			2018	1,827817449	0,3294156	1	0,5
3	Bank Negara Indonesia (Persero) Tbk	BBNI	2016	1154,388901	0,4135667	1	0,625
4	Bank Tabungan Negera (Persero) Tbk	BBTN	2016	963203,5401	4,8732768	2	0,571429
5	Bank Yudha Bhakti tbk	BBYB	2016	2,833236049	-5,1682214	2	0,5
			2017	2,752084678	-3,8536946	3	0,5
6	Bank Jtrust Indonesia Tbk	BCIC	2018	2,435217616	-0,0048845	4	0,5
			2017	404118,258	3,4598116	1	0,333333
7	Bank Danamon Indonesia Tbk	BDMN	2016	817,7932192	2,0616506	2	0,666667
			2017	1456,554804	3,2254371	1	0,571429
			2018	1360,434661	2,4710825	2	0,5
8	Bank Pembangunan Daerah Banten Tbk	BEKS	2015	1816,464406	423,42312	1	0,5
			2016	4184,347919	417,35025	2	0,4
9	Bank Ganesha Tbk	BGTG	2017	829,3661969	-0,919853	3	0,5
			2018	813,6705147	0,1653456	4	0,75
10	Bank Ina Perdana Tbk	BINA	2015	1191,524331	-3,5108545	1	0,666667
			2016	2183,959147	0,134103	2	0,666667
			2017	144,5945138	-3,1616889	3	0,666667
			2018	2818,897654	-0,2522224	4	0,666667
11	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk	BJBR	2016	4184,347919	-195,68865	2	0,4
			2018	1787,23533	-1,5382412	1	0,8
12	Bank Pembangunan Daerah Jawa Timur Tbk	BJTM	2015	1035,512465	5,4585765	1	0,5
			2016	1181,579548	5,5273036	2	0,4
			2017	1321,951155	5,7486107	1	0,4
			2018	1255,259227	-4,9454119	2	0,5

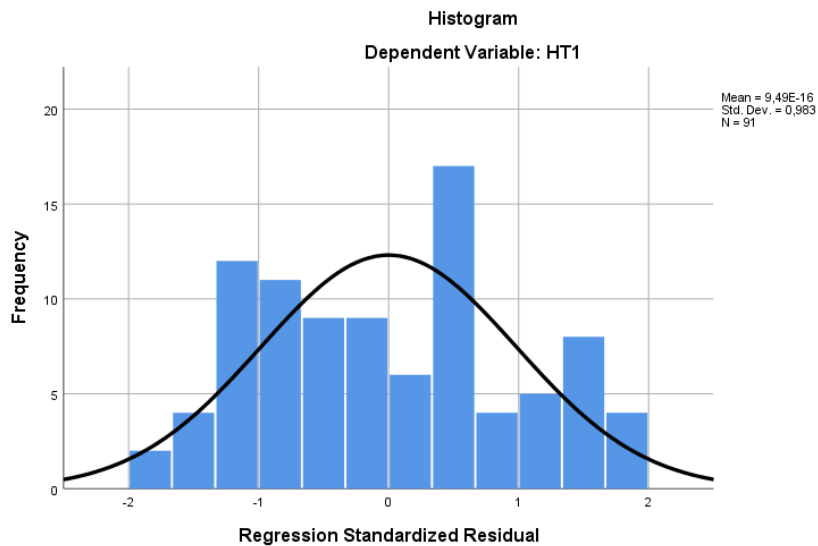
13	Bank QNB Indonesia Tbk	BKSW	2015	1037,122849	0,3311953	1	0,571429
			2016	797,6769658	0,2409391	2	0,5
			2017	1011,842562	0,180234	3	0,5
			2018	788,1495701	-0,1525412	1	0,5
14	Bank Maspion Indonesia Tbk	BMAS	2015	1816,49505	0,1470632	1	0,666667
			2016	1678,871421	0,0667615	2	0,666667
			2017	1797,025897	0,0478952	1	0,666667
			2018	1361,821073	-0,0490553	1	0,5
15	Bank Mandiri (Persero) Tbk	BMRI	2015	1806260,005	0,4472899	1	0,5
16	Bank Bumi Arta Tbk	BNBA	2016	0,352735016	-1,3751764	2	0,666667
			2017	0,335610597	-0,7737449	3	0,666667
			2018	0,425326127	0,610485	4	0,666667
17	Bank CIMB Niaga Tbk	BNGA	2015	115800,6895	2,4497182	1	0,5
18	Bank Sinaras Tbk	BSIM	2016	2926,308706	-0,1702178	2	0,666667
19	Bank of India Indonesia Tbk	BSWD	2015	5,325305967	0,0750804	1	0,333333
			2016	1,926772387	-0,138696	1	0,333333
			2017	2,125450714	0,2284014	1	0,333333
			2018	2,150354118	-0,0502977	2	0,333333
20	Bank BTPN Tbk	BTPN	2015	1432,537401	-0,4659735	1	0,5
			2016	859,2644465	-0,1864786	2	0,6
			2017	887,4109016	-0,2316523	3	0,6
			2018	735,7439685	0,3242336	4	0,6
21	Bank BTPN Syariah Tbk	BTPS	2015	6358,442204	-12,239823	1	0,333333
22	Bank Victoria Internasional Tbk	BVIC	2015	351,2687815	-0,331444	1	0,75
			2016	320,2608469	-0,4489319	2	0,5
			2017	706,7599363	-0,106495	3	0,5
			2018	587,1290929	0,1847951	4	0,666667
22	Bank Oke Indonesia Tbk	DNAR	2015	0,587615323	-2,1840355	1	0,666667
			2016	1,21055015	-11,130523	2	0,666667
			2017	1,375282807	-5,2543933	3	0,5
			2018	1,423870194	3,3099365	1	0,5
23	Bank Artha Graha Internasional Tbk	INPC	2015	202,0486588	-0,8715932	1	0,5
			2016	228,4962629	-1,3724693	1	0,6
			2017	280,3282762	-1,7604207	1	0,5
			2018	211,3683885	0,9147595	2	0,428571
24	Bank Mayapada Internasional Tbk	MAYA	2015	1829,841654	-1,0824678	1	0,4
25		MCOR	2016	1010,858716	88,943364	2	0,666667

	Bank China Construction Bank Indonesia Tbk		2017	991,1647588	29,688253	3	0,5
			2018	923,6327939	9,6907064	4	0,5
26	Bank Mega Tbk	MEGA	2015	1980,201238	4,8367005	1	0,5
			2016	1447,748949	7,1988792	2	0,5
			2017	1780,305612	3,6612853	3	0,333333
27	PT Bank OCBN NISP Tbk	NISP	2016	1217,455199	-0,2331069	2	0,571429
			2017	987,4617311	-0,399403	3	0,625
			2018	803,0958296	0,0886365	4	0,625
28	Bank Nationalnobu Tbk	NOBU	2015	2214,268832	-1,7931493	1	0,666667
			2016	1832,805658	-2,2684927	2	0,666667
			2017	2901,333955	-1,5617868	3	0,666667
29	Bank Pan Indonesia Tbk	PNBN	2016	577,5265409	4,5508505	2	0,5
			2017	497,833184	5,3448999	3	0,5
			2018	676,8664067	-1,2306182	4	0,5
30	Bank Panin Dubai Syariah Tbk	PNBS	2015	1546,496159	-5,6222952	1	0,666667
			2016	1002,022264	-2,6818012	2	0,5
			2017	2351,486868	-4,567733	3	0,5
31	Bank Woori Saudara Indonesia 1960 Tbk	SDRA	2015	1349,053533	3,2208768	1	0,75
			2016	1715,379393	1,6845763	2	0,75
			2017	854,5273028	3,247765	3	0,75
			2018	863,9988133	0,5567555	4	0,75

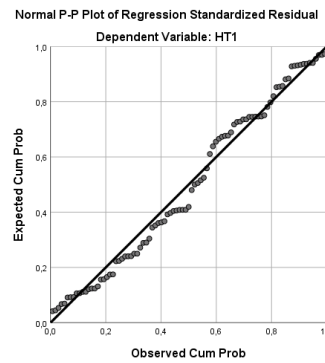
Hasil Uji Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
Y	91	,34	988746,82	11651,5781	103567,52736
X1	91	-378688755,00	423,42	-4161407,8645	39697368,71505
X2	91	1,00	4,00	1,9670	1,08986
X3	91	,25	,80	,5610	,12974
Valid N (listwise)	91				

Histogram hasil uji normalitas



Hasil Uji normalitas dengan probability -plot



Hasil uji Kolmogorov-Smirnov

Coefficients ^a		
Model	Collinearity Statistics	
	Tolerance	VIF
1	ML_X1	,998
	AI_X2	,988
	KMI_X3	,989

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		91
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	583,19775583
Most Extreme Differences	Absolute	,060
	Positive	,057
	Negative	-,060
Test Statistic		,060
Asymp. Sig. (2-tailed)		,200 ^{c,d}

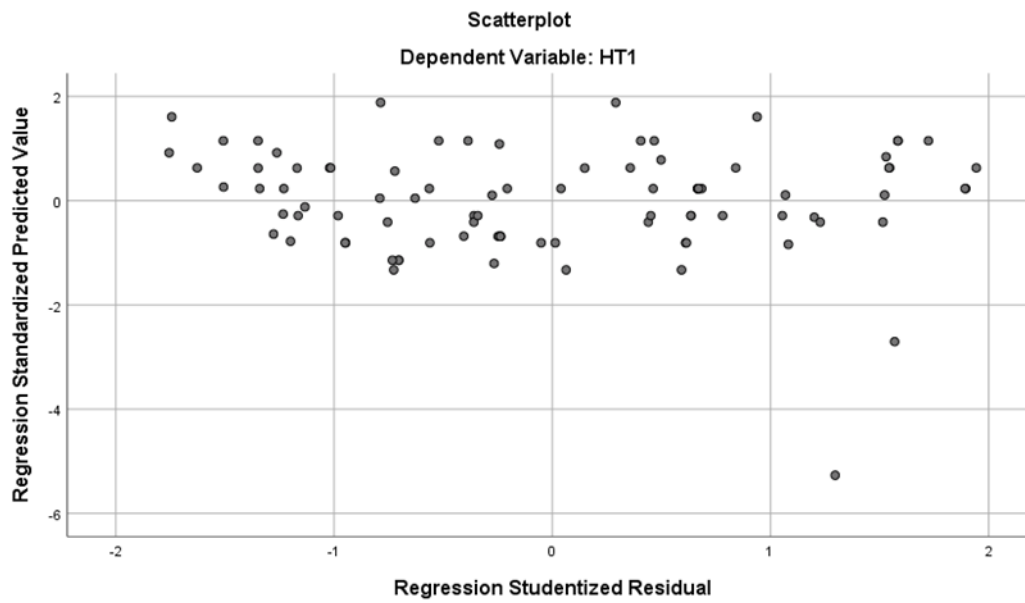
Hasil Uji Multikolinearitas

Coefficients ^a		
Model	Collinearity Statistics	
	Tolerance	VIF
1	ML_X1	,998
	AI_X2	,988
	KMI_X3	,989

Hasil Uji Autokorelasi

Model Summary ^b	
Model	Durbin-Watson
1	1,733

Hasil Scatter-Plot



Hasil Uji Heteroskedastisitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	297,226	154,875		1,919	,058
	X1	1,415E-6	,000	,171	1,649	,103
	X2	-47,291	31,721	-,157	-1,491	,140
	X3	500,153	265,295	,197	1,885	,063

Uji Simultan (F)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	106619874810	3	355399582700,	1209500,545	,000 ^b
		0,328		109		
	Residual	25270235,924	86	293839,953		
	Total	106622401833	89			
		6,253				

Hasil Uji Parsial (t)

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	-46,629	202,870		-,230	,819
	ML_X1	-,003	,000	-1,000	-1902,879	,000
	AI_X2	-52,515	52,057	-,001	-1,009	,316
	KMI_X3	1716,567	486,677	,002	3,527	,001

Hasil Uji Koefisien Determinasi (R²)

Model Summary ^{c,d}				
Model	R	R Square ^b	Adjusted R	
			Square	Std. Error of the Estimate
1	,825 ^a	,681	,670	334,73437

Hasil Uji Regresi Linear Berganda

Model	Unstandardized Coefficients		Standardized Coefficients
	B	Std. Error	Beta
(Constant)	-46,629	202,870	
ML_X1	-,003	,000	-1,000
AI_X2	-52,515	52,057	-,001
KMI_X3	1716,567	486,677	,002

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