

LAMPIRAN

Lampiran 1 : Daftar Perusahaan Perbankan yang Menjadi Sampel Penelitian

NO	KODE PERUSAHAAN	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	BBNI	Bank Negara Indonesia (Persero) Tbk
6	BBRI	Bank Rakyat Indonesia (Persero) Tbk
7	BBTN	Bank Tabungan Negara (Persero) Tbk
8	BDMN	Bank Danamon Indonesia Tbk
9	BEKS	Bank Pembangunan Daerah Banten Tbk
10	BINA	Bank Ina Perdana Tbk
11	BJBR	Bank Pembangunan Daerah jawa Barat Tbk
12	BJTM	Bank Pembangunan Daerah jawa Timur Tbk
13	BKSW	Bank QNB Indonesia Tbk
14	BMAS	Bank Maspion Indonesia Tbk
15	BMRI	Bank Mandiri (persero) Tbk
16	BNBA	Bank Bumi Arta Tbk
17	BNGA	Bank CIMB Niaga Tbk
18	BNII	Bank Maybank Indonesia Tbk
19	BSIM	Bank Sinarmas Tbk
20	BTPN	Bank Tabungan Pensiunan Nasional Tbk
21	BVIC	Bank Victoria Internasional Tbk
22	INPC	Bank Artha Graha Internasional Tbk
23	MAYA	Bank Mayapada Internasional Tbk
24	MCOR	Bank China Construction Bank Indonesia Tbk
25	MEGA	Bank Mega Tbk
26	NISP	Bank OCBC NISP Tbk
27	NOBU	Bank Nationalnobu Tbk
28	PNBN	Bank Pan Indonesia Tbk
29	SDRA	Bank Woori Saudara Indonesia 1906 Tbk

Lampiran 2 : Tabulasi Data Perhitungan Variabel – variabel

Nama Perusahaan	Tahun	Return Saham	CAR	LDR	ROA	Total Asset
AGRO	2014	94.82	19.06	88.49	1.47	6388305
	2015	89.23	22.12	87.15	1.55	8364503
	2016	358.08	23.68	88.25	1.49	11377961
	2017	542	29.58	88.33	1.45	16322593
	2018	309	28.34	86.73	1.54	23313671
BABP	2014	83	17.79	80.35	-0.82	9430716
	2015	69	17.83	72.29	0.1	12137004
	2016	67	19.54	77.2	0.11	13057549
	2017	50	12.58	78.78	-7.47	10706094
	2018	49	16.27	88.64	0.74	10854855
BACA	2014	95	16.43	58.13	0.81	9252649
	2015	204	17.7	55.78	0.75	12159197
	2016	205	20.64	55.34	0.66	14207414
	2017	215	22.56	50.61	0.53	16349473
	2018	309	18.66	51.96	0.55	18019614
BBCA	2014	13124	16.9	76.8	3.9	553156
	2015	13299	18.7	81.1	3.8	594373
	2016	15499	21.9	77.1	4	676739
	2017	21899	23.1	78.2	3.9	750320
	2018	26049	23.4	81.6	4	824788
BBNI	2014	6099	16.2	87.8	3.5	416574
	2015	4989	19.5	87.8	2.6	508595
	2016	5524	19.4	90.4	2.7	603032
	2017	9899	18.5	85.6	2.7	709330
	2018	8499	18.5	88.8	2.8	808572
BBRI	2014	2329	18.31	81.68	4.73	801984
	2015	2284	20.59	86.88	4.19	878426
	2016	2334	22.91	87.77	3.84	1004802
	2017	3639	22.96	81.3	3.69	1127448
	2018	3619	21.21	89.57	3.68	1296898
BBTN	2014	1204	14.64	108.86	1.14	144582353
	2015	1294	16.97	108.78	1.61	171807592
	2016	1739	20.34	102.66	1.76	214168479
	2017	3569	18.87	103.13	1.71	261365267
	2018	2669	18.21	103.25	1.34	306436194
BDMN	2014	4524	17.8	92.6	1.4	195821
	2015	3199	19.7	87.5	1.2	188057
	2016	3709	20.9	91	2.5	174437

Nama Perusahaan	Tahun	Return Saham	CAR	LDR	ROA	Total Asset
	2017	6949	22.1	93.3	3.1	178257
	2018	7424	22.2	95	3.1	186762
BEKS	2014	2192	10.05	86.11	-1.59	9040859
	2015	1418	8.02	80.77	-5.29	5967186
	2016	56	13.22	83.85	-9.58	5250811
	2017	49	10.22	91.95	-1.43	7658924
	2018	49	10.04	82.86	-1.57	9482130
BINA	2014	0	25.36	75.07	1.29	1951836
	2015	213.49	19.93	82.83	1.05	2081523
	2016	188.14	30.36	76.3	1.02	2359089
	2017	994	66.43	77.61	0.82	3123345
	2018	539	55.03	69.28	0.5	3854174
BJBR	2014	729	16.08	93.18	1.92	75861310
	2015	754	16.21	88.13	2.04	88697430
	2016	3389	18.43	86.7	2.22	102318457
	2017	2399	18.77	87.27	2.01	114980168
	2018	2009	18.63	91.89	1.71	120191387
BJTM	2014	459	22.17	86.54	3.52	37998046
	2015	436	22.17	82.92	2.67	42803631
	2016	569	23.88	90.48	2.98	43032950
	2017	709	24.65	79.69	3.12	51518681
	2018	714	24.21	66.57	2.96	62689118
BKSW	2014	409	15.1	93.47	1.05	20839018
	2015	226.53	16.18	112.54	0.87	25757649
	2016	250.07	16.46	94.54	-3.34	24372702
	2017	239	20.27	70.28	-3.72	24635233
	2018	186	26.5	72.59	0.12	20486926
BMAS	2014	337	19.45	0.772	0.82	4831637
	2015	399	19.33	92.96	1.1	5343936
	2016	419	24.32	99.88	1.67	5481519
	2017	391	21.59	97.14	1.6	6054845
	2018	345	21.28	87	1.54	6694024
BMRI	2014	5389.5	16.6	82.02	3.57	855039673
	2015	4624	18.6	87.05	3.15	910063409
	2016	5786.5	21.36	85.86	1.95	1038706009
	2017	7999	21.64	87.16	2.72	1124700847
	2018	7399	20.96	95.46	3.17	1202252094
BNBA	2014	157	15.07	79.45	1.52	5155423
	2015	189	25.57	82.78	1.33	6567267

Nama Perusahaan	Tahun	Return Saham	CAR	LDR	ROA	Total Asset
	2016	195	25.15	79.03	1.52	7121173
	2017	267	25.67	82.1	1.73	7014677
	2018	283	25.52	84.26	1.77	7297274
BNGA	2014	834	15.58	0.9946	1.33	233162423
	2015	594	16.28	97.98	0.47	238849252
	2016	834	17.96	98.38	1.09	241571728
	2017	1349	18.6	96.24	1.7	266305445
	2018	894	19.66	97.18	1.85	266781498
BNII	2014	0	15.76	92.67	0.68	143365211
	2015	169.08	15.17	86.14	1.01	157619013
	2016	337.17	16.77	88.92	1.6	166678902
	2017	261.58	17.53	88.12	1.48	173253491
	2018	203	19.04	96.46	1.74	177532858
BSIM	2014	338	18.38	83.88	1.02	21259549
	2015	393	14.37	78.04	0.95	27868688
	2016	869	16.7	77.47	0.0172	31192626
	2017	879	18.31	80.57	1.26	30404078
	2018	519	17.6	84.24	0.25	30748742
BTPN	2014	3949	23.3	97	3.6	75014737
	2015	2399	23.8	97	3.1	81039663
	2016		25	95	3.1	91371387
	2017	2459	24.6	96.2	2.1	95489850
	2018	3559	25.3	96.2	3.1	101919301
BVIC	2014	119	18.35	70.25	0.8	21364882
	2015	104	20.38	70.17	0.65	23250686
	2016	106	26.18	68.38	0.52	25999981
	2017	235	18.76	70.25	0.64	28825609
	2018	169	16.98	73.61	0.33	30172315
INPC	2014	78	15.95	87.62	0.79	23462770
	2015	63	15.2	80.75	0.33	25119249
	2016	72	19.92	86.39	0.35	26219918
	2017	79	17.44	82.89	0.31	27727008
	2018	63	19.8	77.18	0.27	26025188
MAYA	2014	1476.56	10.44	81.25	1.98	36194949
	2015	1607.54	12.97	82.99	2.1	47305954
	2016	2767.17	13.34	91.4	2.03	60839102
	2017	3515.07	14.11	90.08	1.3	74745570
	2018	6949	15.82	91.83	0.73	86971893
MCOR	2014	118	15.2	84.03	0.79	9769591

Nama Perusahaan	Tahun	Return Saham	CAR	LDR	ROA	Total Asset
	2015	173	17.68	86.82	1.03	10089121
	2016	162	20.69	86.43	0.69	12257391
	2017	213	16.76	79.49	0.54	15788738
	2018	147	16.83	88.35	0.86	15992475
MEGA	2014	1999	15.23	65.85	1.16	66.582
	2015	3274	22.85	65.05	1.97	68.225
	2016	2549	26.21	55.35	2.36	70.532
	2017	3339	24.11	56.47	2.24	82.297
	2018	4799	22.79	67.23	2.47	83762
NISP	2014	679	18.74	93.59	1.79	103111114
	2015	636	17.32	98.05	1.68	120480402
	2016	1034	18.28	89.86	1.85	138196341
	2017	936	17.51	93.42	1.96	153773957
	2018	839	17.63	93.51	2.1	173582894
NOBU	2014	759	48.38	53.99	0.43	5777122
	2015	579	27.48	72.53	0.38	6703377
	2016	759	26.06	53.02	0.52	8992244
	2017	959	26.83	51.57	0.48	11018481
	2018	1049	23.26	75.35	0.42	11793981
PNBN	2014	1164	17.41	90.51	2.23	172639
	2015	819	20.23	92.22	1.31	183121
	2016	749	20.59	90.07	1.69	199175
	2017	1139	22.08	92.1	1.61	213542
	2018	1239	23.49	104.15	2.16	207204
SDR	2014	1097	21.71	101.2	2.81	219262
	2015	1049	18.82	97.22	1.94	205336
	2016	1149	17.2	110.45	1.93	238471
	2017	889	24.86	1.1107	2.37	231.509
	2018	849	23.04	1.4526	2.59	317.707

Lampiran 3 : Analisis Deskriptif

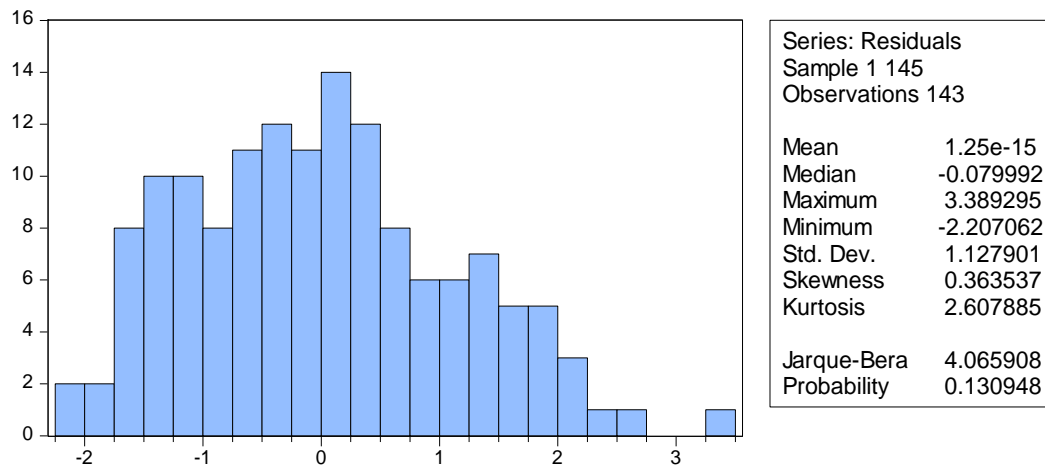
	Y	X1	X2	X3	X4
Mean	2095.811	20.35648	82.11738	1.391705	78736278
Median	749.0000	19.06000	86.54000	1.540000	13057549
Maximum	26049.00	66.43000	112.5400	4.730000	1.20E+09
Minimum	0.000000	8.020000	0.772000	-9.580000	66.58200
Std. Dev.	3745.265	6.750799	18.41116	1.855709	1.94E+08
Skewness	3.705105	3.534948	-2.419940	-2.588050	4.329982
Kurtosis	19.79527	22.55214	11.18395	14.61988	22.37874
Jarque-Bera	2035.996	2611.628	546.1753	977.6240	2721.956
Probability	0.000000	0.000000	0.000000	0.000000	0.000000
Sum	303892.6	2951.690	11907.02	201.7972	1.14E+10
Sum Sq. Dev.	2.02E+09	6562.553	48811.82	495.8864	5.39E+18
Observations	145	145	145	145	145

Lampiran 4 : Analisa Berganda

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.080366	0.573239	8.862562	0.0000
X1	0.012783	0.014763	0.865903	0.3880
X2	0.004605	0.005347	0.861222	0.3906
X3	0.522647	0.053501	9.768882	0.0000
X4	1.44E-09	5.06E-10	2.846870	0.0051

Lampiran 5 : Uji Asumsi Klasik

a. Uji Normalittas



b. Uji Multikolonieritas

Variabel	Centered VIF	Keterangan
CAR	1.084936	tidak terjadi multikolinieritas
LDR	1.062406	tidak terjadi multikolinieritas
ROA	1.083181	tidak terjadi multikolinieritas
Total Asset	1.051288	tidak terjadi multikolinieritas

Variance Inflation Factors

Date: 11/28/19 Time: 14:50

Sample: 1 145

Included observations: 143

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.328603	35.89685	NA
X1	0.000218	10.94812	1.084936
X2	2.86E-05	22.10737	1.062406
X3	0.002862	1.693770	1.083181
X4	2.56E-19	1.224736	1.051288

c. Uji Heterokedastisitas

Heteroskedasticity Test: Glejser			
F-statistic	1.113615	Prob. F(4,140)	0.3526
Obs*R-squared	4.471283	Prob. Chi-Square(4)	0.3460
Scaled explained SS	7.801229	Prob. Chi-Square(4)	0.0991

d. Uji Autokorelasi

Dependent Variable: LOGY
Method: Least Squares
Date: 11/29/19 Time: 12:48
Sample: 1 145
Included observations: 143

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.080366	0.573239	8.862562	0.0000
X1	0.012783	0.014763	0.865903	0.3880
X2	0.004605	0.005347	0.861222	0.3906
X3	0.522647	0.053501	9.768882	0.0000
X4	1.44E-09	5.06E-10	2.846870	0.0051
R-squared	0.481864	Mean dependent var		6.562338
Adjusted R-squared	0.466846	S.D. dependent var		1.566928
S.E. of regression	1.144130	Akaike info criterion		3.141506
Sum squared resid	180.6468	Schwarz criterion		3.245102
Log likelihood	-219.6177	Hannan-Quinn criter.		3.183602
F-statistic	32.08487	Durbin-Watson stat		2.059660
Prob(F-statistic)	0.000000			

Lampiran 6 : Uji Hipotesis dan Analisis Data

Variable	Coefficient	t-Statistic	Prob.
(Constan)	5.080366	8.862562	0.0000
CAR	0.012783	0.865903	0.3880
LDR	0.004605	0.861222	0.3906
ROA	0.522647	9.768882	0.0000
Total Asset	1.440009	2.846870	0.0051

Dependent Variable: LOGY
Method: Least Squares
Date: 11/29/19 Time: 12:48
Sample: 1 145
Included observations: 143

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.080366	0.573239	8.862562	0.0000
X1	0.012783	0.014763	0.865903	0.3880
X2	0.004605	0.005347	0.861222	0.3906
X3	0.522647	0.053501	9.768882	0.0000
X4	1.44E-09	5.06E-10	2.846870	0.0051
R-squared	0.481864	Mean dependent var		6.562338
Adjusted R-squared	0.466846	S.D. dependent var		1.566928
S.E. of regression	1.144130	Akaike info criterion		3.141506
Sum squared resid	180.6468	Schwarz criterion		3.245102
Log likelihood	-219.6177	Hannan-Quinn criter.		3.183602
F-statistic	32.08487	Durbin-Watson stat		2.059660
Prob(F-statistic)	0.000000			

Lampiran 7 : Tabel Durbin watson

n	k=1		k=2		k=3		k=4		k=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
137	1.7062	1.7356	1.6914	1.7506	1.6765	1.7659	1.6613	1.7813	1.6461	1.7971
138	1.7073	1.7365	1.6926	1.7514	1.6778	1.7665	1.6628	1.7819	1.6476	1.7975
139	1.7084	1.7374	1.6938	1.7521	1.6791	1.7672	1.6642	1.7824	1.6491	1.7979
140	1.7095	1.7382	1.6950	1.7529	1.6804	1.7678	1.6656	1.7830	1.6507	1.7984
141	1.7106	1.7391	1.6962	1.7537	1.6817	1.7685	1.6670	1.7835	1.6522	1.7988
142	1.7116	1.7400	1.6974	1.7544	1.6829	1.7691	1.6684	1.7840	1.6536	1.7992
143	1.7127	1.7408	1.6985	1.7552	1.6842	1.7697	1.6697	1.7846	1.6551	1.7996
144	1.7137	1.7417	1.6996	1.7559	1.6854	1.7704	1.6710	1.7851	1.6565	1.8000
145	1.7147	1.7425	1.7008	1.7566	1.6866	1.7710	1.6724	1.7856	1.6580	1.8004
146	1.7157	1.7433	1.7019	1.7574	1.6878	1.7716	1.6737	1.7861	1.6594	1.8008
147	1.7167	1.7441	1.7030	1.7581	1.6890	1.7722	1.6750	1.7866	1.6608	1.8012
148	1.7177	1.7449	1.7041	1.7588	1.6902	1.7729	1.6762	1.7871	1.6622	1.8016
149	1.7187	1.7457	1.7051	1.7595	1.6914	1.7735	1.6775	1.7876	1.6635	1.8020
150	1.7197	1.7465	1.7062	1.7602	1.6926	1.7741	1.6788	1.7881	1.6649	1.8024
151	1.7207	1.7473	1.7072	1.7609	1.6937	1.7747	1.6800	1.7886	1.6662	1.8028
152	1.7216	1.7481	1.7083	1.7616	1.6948	1.7752	1.6812	1.7891	1.6675	1.8032
153	1.7226	1.7488	1.7093	1.7622	1.6959	1.7758	1.6824	1.7896	1.6688	1.8036
154	1.7235	1.7496	1.7103	1.7629	1.6971	1.7764	1.6836	1.7901	1.6701	1.8040
155	1.7244	1.7504	1.7114	1.7636	1.6982	1.7770	1.6848	1.7906	1.6714	1.8044
156	1.7253	1.7511	1.7123	1.7642	1.6992	1.7776	1.6860	1.7911	1.6727	1.8048
157	1.7262	1.7519	1.7133	1.7649	1.7003	1.7781	1.6872	1.7915	1.6739	1.8052
158	1.7271	1.7526	1.7143	1.7656	1.7014	1.7787	1.6883	1.7920	1.6751	1.8055
159	1.7280	1.7533	1.7153	1.7662	1.7024	1.7792	1.6895	1.7925	1.6764	1.8059
160	1.7289	1.7541	1.7163	1.7668	1.7035	1.7798	1.6906	1.7930	1.6776	1.8063
161	1.7298	1.7548	1.7172	1.7675	1.7045	1.7804	1.6917	1.7934	1.6788	1.8067
162	1.7306	1.7555	1.7182	1.7681	1.7055	1.7809	1.6928	1.7939	1.6800	1.8070
163	1.7315	1.7562	1.7191	1.7687	1.7066	1.7814	1.6939	1.7943	1.6811	1.8074
164	1.7324	1.7569	1.7200	1.7693	1.7075	1.7820	1.6950	1.7948	1.6823	1.8078
165	1.7332	1.7576	1.7209	1.7700	1.7085	1.7825	1.6960	1.7953	1.6834	1.8082
166	1.7340	1.7582	1.7218	1.7706	1.7095	1.7831	1.6971	1.7957	1.6846	1.8085
167	1.7348	1.7589	1.7227	1.7712	1.7105	1.7836	1.6982	1.7961	1.6857	1.8089
168	1.7357	1.7596	1.7236	1.7718	1.7115	1.7841	1.6992	1.7966	1.6868	1.8092
169	1.7365	1.7603	1.7245	1.7724	1.7124	1.7846	1.7002	1.7970	1.6879	1.8096
170	1.7373	1.7609	1.7254	1.7730	1.7134	1.7851	1.7012	1.7975	1.6890	1.8100
171	1.7381	1.7616	1.7262	1.7735	1.7143	1.7856	1.7023	1.7979	1.6901	1.8103



PERPUSTAKAAN
UNIVERSITAS MUHAMMADIYAH YOGYAKARTA
PERPUSTAKAAN Terakreditasi "A" (Perpustakaan Nasional RI No: 29/1/ee/XII.2014)

Perpustakaan Universitas Muhammadiyah Yogyakarta menyatakan bahwa Skripsi atas:

Nama : Afinda Dewi Anggraeni
NIM : 20160410208
Prodi : Manajemen/FEB
Judul : **PENGARUH KINERJA KEUANGAN DAAN UKURAN
PERUSAHAAN TERHADAP RETURN SAHAM
PERUSAHAAN PERBANKAN YANG TERDAFTAR DI BURSA
EFEK INDONESIA (BEI)**
Dosen Pembimbing : Lela Hindasah,S.E.,M.M

Telah dilakukan tes Turnitin filter 1%, dengan indeks similaritasnya sebesar 14%.
Semoga surat keterangan ini dapat digunakan sebagaimana mestinya.

Mengetahui
Ka. Ur. Pengelolaan

Laela Niswatin, S.I.Pust

Yogyakarta, 12/23/2019
yang melaksanakan pengecekan

Ikram Al- Zein, S.Kom.I



