

## Lampiran 1

**Data Harga Saham Tahun 2011 - 2015**

No.	Kode Saham	APRIL 1, 2011	APRIL 2, 2012	APRIL 1, 2013	APRIL 1, 2014	APRIL 1, 2015
1	MEGA	3.100,01	3.600,01	4.000,00	2.100,00	2.200,00
2	BACA	107,83	145,66	118,23	100,00	202,00
3	BBNP	1.242,31	1.242,31	1.242,31	1.480,00	2.310,00
4	BBCA	7.100,00	8.050,00	11.000,00	10.950,00	14.825,00
5	BPKP	680,00	680,00	900,00	645,00	645,00
6	BBNI	3.950,00	4.050,00	5.050,00	5.150,00	7.250,00
7	BDMN	6.263,11	4.600,00	6.450,00	4.500,00	5.050,00
8	BMRI	6.850,00	6.950,00	9.900,00	9.950,00	12.275,00
9	BNBA	143,00	161,00	193,00	172,00	165,00
10	BSIM	373,96	270,63	254,13	259,12	403,62
11	BTPN	2.450,00	3.650,00	5.350,00	4.400,00	4.200,00
12	MAYA	831,03	2.400,76	1.615,90	1.514,92	1.520,00
13	PNBN	1.170,00	900,00	820,00	780,00	1.400,00
14	AGRO	165,43	152,71	156,62	113,00	102,00
15	BBTN	1.615,00	1.172,80	1.700,00	1.315,00	1.235,00
16	BJBR	1.270,00	1.150,00	1.290,00	1.070,00	990,00
17	BBRI	5.850,00	7.050,00	8.700,00	10.000,00	13.025,00
18	BVIC	130,98	138,00	138,00	128,00	120,00

Lampiran 2

Daftar Sampel Perusahaan Perbankan Periode 2011-2015

No	Kode Saham	Nama Emiten
1	AGRO	Bank Agroniaga
2	BACA	Bank Capital Indonesia
3	BBCA	Bank Central Asia
4	BBKP	Bank Bukopin
5	BBNI	Bank Negara Indoensia
6	BBNP	Bank Nusantara Indonesia
7	BBRI	Bank Rakyat Indonesia
8	BBTN	Bank Tabungan Negara
9	BDMN	Bank Danamon
10	BJBR	Bank Jabar Banten
11	BMRI	Bank Mandiri
12	BNBA	Bank Bumi Artha
13	BSIM	Bank Sinar Mas
14	BTPN	Tabungan Pensiunan Nasional
15	BVIC	Bank Victoria International
16	MAYA	Bank Mayapada International
17	MEGA	Bank Mega
18	PNBN	Bank Pan Indonesia

## Lampiran 3

**Data Value Added Tahun 2011**

<b>Kode Saham</b>	<b>Tahun</b>	<b>PENDAPATAN</b>	<b>BEBAN</b>	<b>VA</b>
MEGA	2011	6.121.055.000.000	3.949.064.000.000	2.171.991.000.000
BBCA	2011	30.743.637.000.000	17.526.842.900.000	13.216.794.100.000
BACA	2011	424.958.000.000	349.056.000.000	75.902.000.000
BBNP	2011	636.322.682.000	430.839.083.000	205.483.599.000
BBKP	2011	5.254.041.000.000	3.573.965.000.000	1.680.076.000.000
BBNI	2011	28.293.271.000.000	13.587.823.000.000	14.705.448.000.000
BDMN	2011	16.405.699.000.000	10.005.692.000.000	6.400.007.000.000
BMRI	2011	43.549.320.000.000	21.336.822.000.000	22.212.498.000.000
BSIM	2011	1.914.585.000.000	1.102.945.000.000	811.640.000.000
BTPN	2011	7.656.442.000.000	4.478.944.000.000	3.177.498.000.000
MAYA	2011	1.373.785.807.000	891.555.800.000	482.230.007.000
PNBN	2011	10.892.459.000.000	6.899.006.000.000	3.993.453.000.000
AGRO	2011	357.438.312.000	260.695.534.000	96.742.778.000
BBTN	2011	8.078.121.000.000	5.168.747.000	8.072.952.253.000
BNBA	2011	277.859.271.192	180.009.315.207	97.849.955.985
BVIC	2011	946.216.793.000.000	732.494.309.000.000	213.722.484.000.000
BBRI	2011	53.940.323.000.000	22.122.052.000.000	31.818.271.000.000
BJBR	2011	6.217.218.000.000	4.215.545.000.000	2.001.673.000.000

## Lampiran 4

**Data Value Added Tahun 2012**

<b>Kode Saham</b>	<b>Tahun</b>	<b>PENDAPATAN</b>	<b>BEBAN</b>	<b>VA</b>
MEGA	2012	6.514.891.000.000	3.819.519.000.000	2.695.372.000.000
BBCA	2012	59.844.895.000.000	14.242.251.000.000	45.602.644.000.000
BACA	2012	472.067.000.000	351.367.100.000	120.699.900.000
BBNP	2012	770.551.484.000	503.871.495.000	266.679.989.000
BBKP	2012	5.465.416.000.000	3.619.879.000.000	1.845.537.000.000
BBNI	2012	28.526.946.000.000	12.463.438.000.000	16.063.508.000.000
BDMN	2012	17.198.012.000.000	9.495.902.000.000	7.702.110.000.000
BMRI	2012	47.489.485.000.000	20.988.074.000.000	26.501.411.000.000
BSIM	2012	2.402.926.000.000	1.110.194.000.000	1.292.732.000.000
BTPN	2012	9.575.777.000.000	3.759.640.884.000	5.816.136.116.000
MAYA	2012	1.742.189.072.000	1.045.036.192.000	697.152.880.000
PNBN	2012	14.995.826.000.000	7.268.209.000.000	7.727.617.000.000
AGRO	2012	363.909.099.000	198.558.620.467	165.350.478.533
BBTN	2012	9.390.073.000.000	5.818.383.000	9.384.254.617.000
BNBA	2012	331.131.288.178	193.151.349.020	137.979.939.158
BVIC	2012	1.203.231.540.000	853.929.445.000	349.302.095.000
BBRI	2012	56.661.753.000.000	23.012.140.000.000	33.649.613.000.000
BJBR	2012	7.126.048.000.000	4.739.467.000.000	2.386.581.000.000

## Lampiran 5

**Data Value Added Tahun 2013**

<b>Kode Saham</b>	<b>Tahun</b>	<b>PENDAPATAN</b>	<b>BEBAN</b>	<b>VA</b>
MEGA	2013	5.743.215.000.000	4.026.904.000.000	1.716.311.000.000
BBCA	2013	40.448.296.000.000	16.914.426.000.000	23.533.870.000.000
BACA	2013	572.269.000.000	424.182.000.000	148.087.000.000
BBNP	2013	959.822.052.000	647.241.443.000	312.580.609.000
BBKP	2013	6.324.039.000.000	4.503.293.000.000	1.820.746.000.000
BBNI	2013	32.600.744.000.000	13.501.308.000.000	19.099.436.000.000
BDMN	2013	17.671.457.000.000	10.373.524.000.000	7.297.933.000.000
BMRI	2013	56.617.799.000.000	23.899.515.000.000	32.718.284.000.000
BSIM	2013	2.491.737.000.000	1.097.325.000.000	1.394.412.000.000
BTPN	2013	11.343.452.000.000	6.286.120.000.000	5.057.332.000.000
MAYA	2013	2.361.123.209.000	1.510.186.114.000	850.937.095.000
PNBN	2013	12.900.514.000.000	8.252.259.000.000	4.648.255.000.000
AGRO	2013	471.314.788.000	290.270.620.000	181.044.168.000
BBTN	2013	11.546.860.000.000	7.194.534.000	11.539.665.466.000
BNBA	2013	414.615.313.762	261.627.211.423	152.988.102.339
BVIC	2013	2.078.101.173.000	1.238.680.512.000	839.420.661.000
BBRI	2013	67.809.543.000.000	36.228.656.000.000	31.580.887.000.000
BJBR	2013	8.590.246.000.000	5.572.372.000.000	3.017.874.000.000

## Lampiran 6

**Data Value Added Tahun 2014**

<b>Kode Saham</b>	<b>Tahun</b>	<b>PENDAPATAN</b>	<b>BEBAN</b>	<b>VA</b>
MEGA	2014	7.346.598.000.000	5.605.507.000.000	1.741.091.000.000
BBCA	2014	49.615.738.000.000	21.970.566.000.000	27.645.172.000.000
BACA	2014	822.566.000.000	633.456.000.000	189.110.000.000
BBNP	2014	1.121.312.863.000	796.363.492.000	324.949.371.000
BBKP	2014	7.528.955.000.000	5.642.256.000.000	1.886.699.000.000
BBNI	2014	31.262.179.000.000	17.327.621.000.000	13.934.558.000.000
BDMN	2014	28.818.939.000.000	18.944.905.000.000	9.874.034.000.000
BMRI	2014	68.758.444.000.000	31.920.714.000.000	36.837.730.000.000
BSIM	2014	3.033.237.000.000	1.507.898.000.000	1.525.339.000.000
BTPN	2014	12.449.123.000.000	7.752.825.000.000	4.696.298.000.000
MAYA	2014	3.660.008.707.000	2.707.672.986.000	952.335.721.000
PNBN	2014	15.455.267.000.000	10.793.295.000.000	4.661.972.000.000
AGRO	2014	638.234.290.000	411.847.724.000	226.386.566.000
BBTN	2014	13.702.148.000.000	9.788.632.000	13.692.359.368.000
BNBA	2014	551.752.589.653	385.267.795.724	166.484.793.929
BVIC	2014	2.163.253.312.000	1.878.914.312.000	284.339.000.000
BBRI	2014	84.421.353.000.000	22.873.699.000.000	61.547.654.000.000
BJBR	2014	9.357.724.000.000	6.621.760.000.000	2.735.964.000.000

## Lampiran 7

**Data Value Added Tahun 2015**

<b>Kode Saham</b>	<b>Tahun</b>	<b>PENDAPATAN</b>	<b>BEBAN</b>	<b>VA</b>
MEGA	2015	8.230.758.000.000	5.945.975.000.000	2.284.783.000.000
BBCA	2015	88.195.783.000.000	21.588.635.000.000	66.607.148.000.000
BACA	2015	1.158.516.000.000	394.876.000.000	763.640.000.000
BBNP	2015	1.048.536.875.000	751.268.970.000	297.267.905.000
BBKP	2015	8.917.193.000.000	6.487.885.000.000	2.429.308.000.000
BBNI	2015	42.646.057.000.000	18.349.526.000.000	24.296.531.000.000
BDMN	2015	18.964.127.000.000	12.966.771.000.000	5.997.356.000.000
BMRI	2015	80.852.925.000.000	35.904.757.000.000	44.948.168.000.000
BSIM	2015	4.157.096.000.000	2.150.878.000.000	2.006.218.000.000
BTPN	2015	12.143.559.000.000	8.403.240.000.000	3.740.319.000.000
MAYA	2015	5.051.065.585.000	3.697.181.972.000	1.353.883.613.000
PNBN	2015	15.932.540.000.000	11.265.466.000.000	4.667.074.000.000
AGRO	2015	841.941.247.000	519.600.763.000	322.340.484.000
BBTN	2015	16.072.735.000.000	10.715.974.000.000	5.356.761.000.000
BNBA	2015	687.117.366.499	361.046.727.796	326.070.638.703
BVIC	2015	2.217.124.518.000	1.958.264.791.000	258.859.727.000
BBRI	2015	97.843.078.000.000	72.956.305.000.000	24.886.773.000.000
BJBR	2015	10.650.240.000.000	7.070.008.000.000	3.580.232.000.000

Lampiran 8

**Hasil Olahan VACA, VAHU, STVA, ROA dan PBV Tahun 2011**

Kode Perusahaan	Tahun	VACA	VAHU	STVA	ROA	PBV
AGRO	2011	0,25	1,37	0,27	1,39	1,72
BACA	2011	0,12	1,67	0,40	0,84	0,80
BBCA	2011	0,26	2,64	0,62	3,80	4,27
BBKP	2011	0,33	2,74	0,63	1,87	1,41
BBNI	2011	0,34	2,92	0,66	2,90	1,95
BBNP	2011	0,32	1,80	0,44	1,53	0,89
BBRI	2011	0,64	3,66	0,73	4,93	2,90
BBTN	2011	1,10	6,11	0,84	2,03	1,95
BDMN	2011	0,26	2,25	0,56	2,60	2,75
BJBR	2011	0,32	2,62	0,62	2,65	2,29
BMRI	2011	0,31	4,14	0,76	3,37	2,70
BNBA	2011	0,19	1,64	0,39	2,11	0,69
BSIM	2011	0,58	5,60	0,82	1,07	2,62
BTPN	2011	0,45	2,30	0,56	4,40	2,47
BVIC	2011	1,13	2,90	0,65	2,65	0,71
MAYA	2011	0,26	2,17	0,54	2,07	1,54
MEGA	2011	0,37	2,04	0,51	2,29	2,32
PNBN	2011	0,26	4,55	0,78	2,02	2,09



Lampiran 9

**Hasil Olahan VACA, VAHU, STVA, ROA dan PBV Tahun 2012**

Kode Perusahaan	Tahun	VACA	VAHU	STVA	ROA	PBV
AGRO	2012	0,41	2,32	0,57	1,63	1,49
BACA	2012	0,17	2,09	0,52	1,32	1,01
BBCA	2012	0,73	7,69	0,87	3,60	3,89
BBKP	2012	0,32	2,77	0,64	1,83	1,25
BBNI	2012	0,32	3,13	0,68	2,90	1,75
BBNP	2012	0,36	1,74	0,43	1,57	0,78
BBRI	2012	0,40	3,50	0,71	2,17	2,68
BBTN	2012	0,91	6,31	0,84	1,94	1,01
BDMN	2012	0,28	2,39	0,58	2,70	1,83
BJBR	2012	0,33	2,47	0,59	2,46	1,86
BMRI	2012	0,31	4,07	0,75	3,55	2,30
BNBA	2012	0,24	1,88	0,47	2,47	0,71
BSIM	2012	0,63	5,69	0,82	1,74	1,52
BTPN	2012	0,60	3,14	0,68	4,70	2,76
BVIC	2012	0,21	3,11	0,68	2,17	0,62
MAYA	2012	0,33	2,68	0,63	2,41	4,02
MEGA	2012	0,35	2,32	0,57	2,74	2,10
PNBN	2012	0,44	6,32	0,84	1,96	1,40

Lampiran 10

**Hasil Olahan VACA, VAHU, STVA, ROA dan PBV Tahun 2013**

Kode Perusahaan	Tahun	VACA	VAHU	STVA	ROA	PBV
AGRO	2013	0,20	2,12	0,53	1,66	1,39
BACA	2013	0,15	2,03	0,51	1,59	0,83
BBCA	2013	0,31	3,59	0,72	3,80	4,33
BBKP	2013	0,26	2,25	0,56	1,78	1,33
BBNI	2013	0,42	3,53	0,72	3,40	4,70
BBNP	2013	0,27	1,78	0,44	1,57	0,80
BBRI	2013	0,31	2,58	0,61	5,03	2,71
BBTN	2013	1,00	7,15	0,86	1,79	1,55
BDMN	2013	0,25	2,02	0,50	2,50	2,40
BJBR	2013	0,37	2,38	0,58	2,61	1,86
BMRI	2013	0,33	4,34	0,77	3,66	2,80
BNBA	2013	0,25	1,75	0,43	2,05	0,79
BSIM	2013	0,47	4,95	0,80	1,71	1,21
BTPN	2013	0,42	2,32	0,57	4,50	3,15
BVIC	2013	0,44	5,43	0,82	1,97	0,56
MAYA	2013	0,30	2,81	0,64	2,53	2,33
MEGA	2013	0,26	1,53	0,35	1,14	4,55
PNBN	2013	0,24	3,84	0,74	1,85	1,14

Lampiran 11

**Hasil Olahan VACA, VAHU, STVA, ROA dan PBV Tahun 2014**

Kode Perusahaan	Tahun	VACA	VAHU	STVA	ROA	PBV
AGRO	2014	0,23	2,15	0,53	1,47	0,93
BACA	2014	0,18	2,11	0,53	1,33	0,66
BBCA	2014	0,30	3,51	0,71	3,90	3,55
BBKP	2014	0,25	2,33	0,57	1,23	0,87
BBNI	2014	0,21	2,36	0,58	3,50	1,71
BBNP	2014	0,26	1,67	0,40	1,32	0,88
BBRI	2014	0,50	4,36	0,77	4,73	2,52
BBTN	2014	1,12	8,58	0,88	1,14	1,14
BDMN	2014	0,28	1,70	0,41	1,40	1,31
BJBR	2014	0,33	2,07	0,52	1,92	1,46
BMRI	2014	0,32	4,28	0,77	3,57	2,39
BNBA	2014	0,25	1,74	0,43	1,52	0,66
BSIM	2014	0,46	4,53	0,78	1,02	1,15
BTPN	2014	0,35	2,09	0,52	6,10	2,18
BVIC	2014	0,15	1,56	0,36	0,80	0,52
MAYA	2014	0,29	2,55	0,61	1,95	1,85
MEGA	2014	0,23	1,59	0,37	1,16	2,10
PBNB	2014	0,22	2,80	0,64	2,23	0,96

Lampiran 12

**Hasil Olahan VACA, VAHU, STVA, ROA dan PBV Tahun 2015**

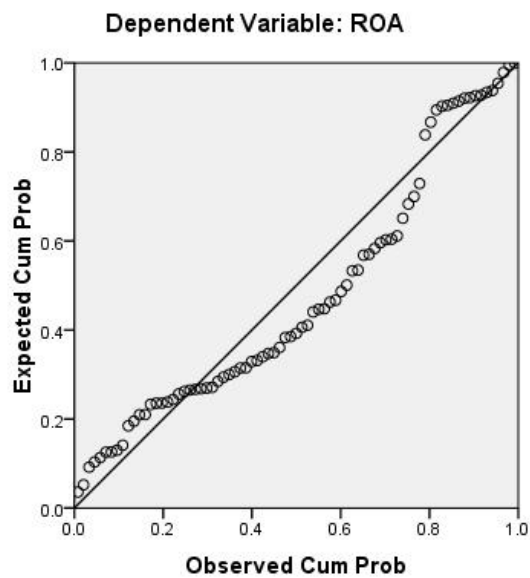
Kode Perusahaan	Tahun	VACA	VAHU	STVA	ROA	PBV
AGRO	2015	0,22	2,63	0,62	1,55	0,87
BACA	2015	0,67	6,37	0,84	1,10	1,23
BBCA	2015	0,64	7,58	0,87	3,80	4,21
BBKP	2015	0,29	2,54	0,61	1,39	0,79
BBNI	2015	0,30	3,82	0,74	2,60	1,84
BBNP	2015	0,24	1,41	0,29	0,99	1,31
BBRI	2015	0,18	1,50	0,33	4,19	2,84
BBTN	2015	0,34	2,78	0,64	1,61	0,94
BDMN	2015	0,19	1,85	0,46	1,20	1,63
BJBR	2015	0,39	2,02	0,51	2,04	1,24
BMRI	2015	0,34	4,54	0,78	3,15	2,56
BNBA	2015	0,25	3,04	0,67	1,33	0,31
BSIM	2015	0,52	4,72	0,79	0,95	1,56
BTPN	2015	0,25	1,68	0,40	5,80	1,83
BVIC	2015	0,12	1,56	0,36	0,65	0,41
MAYA	2015	0,26	2,84	0,65	2,10	1,43
MEGA	2015	0,18	1,27	0,21	1,97	1,33
PNBN	2015	0,17	3,11	0,68	1,31	1,26

## Lampiran 13 Hasil Output SPSS

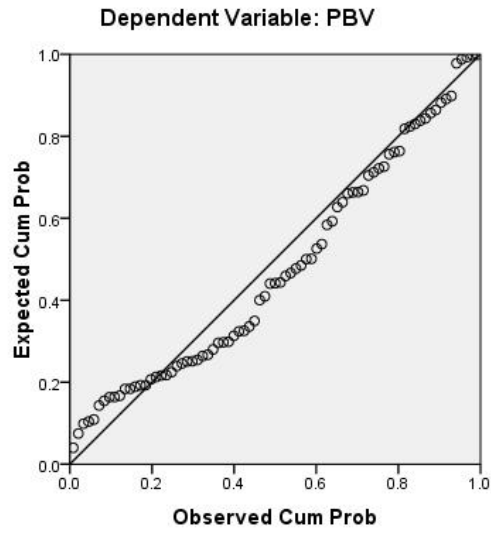
### Hasil Statistik Deskriptif Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
VACA	90	.12	1.13	.3618	.21058
VAHU	90	1.27	8.58	3.1153	1.61113
STVA	90	.21	.88	.6070	.15885
ROA	90	.65	6.10	2.3504	1.18407
PBV	90	.31	4.70	1.7990	1.02314
Valid N (listwise)	90				

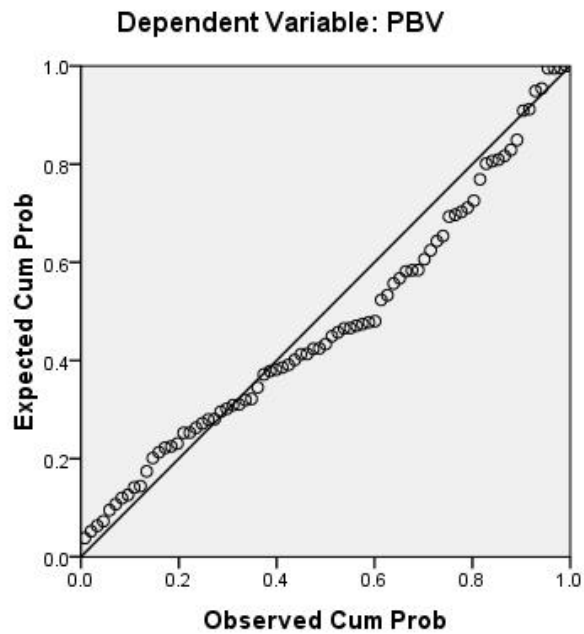
### Normal P-P Plot of Regression Standardized Residual



Normal P-P Plot of Regression Standardized Residual



Normal P-P Plot of Regression Standardized Residual



**Hasil Uji Multikolinearitas ROA  
Coefficients<sup>a</sup>**

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
VACA	.548	1.825
VAHU	.148	6.773
STVA	.169	5.903

a. Dependen variabel : ROA

**Hasil Uji Multikolinearitas PBV  
Coefficients<sup>a</sup>**

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
VACA	.548	1.825
VAHU	.148	6.773
STVA	.169	5.903

b. Dependen Variabel : PBV

**Hasil Uji Multikolinearitas PBV  
Coefficients<sup>a</sup>**

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
ROA	1.000	1.000

a. Dependen Variabel : PBV

### Hasil Uji Autokorelasi ROA

Model summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.339 <sup>a</sup>	.115	.194	1.04417	2.072

a. Predictors: (Constant), STVA, VACA, VAHU

b. Dependent Variable: ROA

### Hasil Uji Autokorelasi PBV

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.405 <sup>a</sup>	.164	.130	.84296	1.856

a. Predictors: (Constant), STVA, VACA, VAHU

b. Dependent Variable: PBV

### Hasil Uji Autokorelasi PBV

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.719 <sup>a</sup>	.518	.511	.63184	1.810

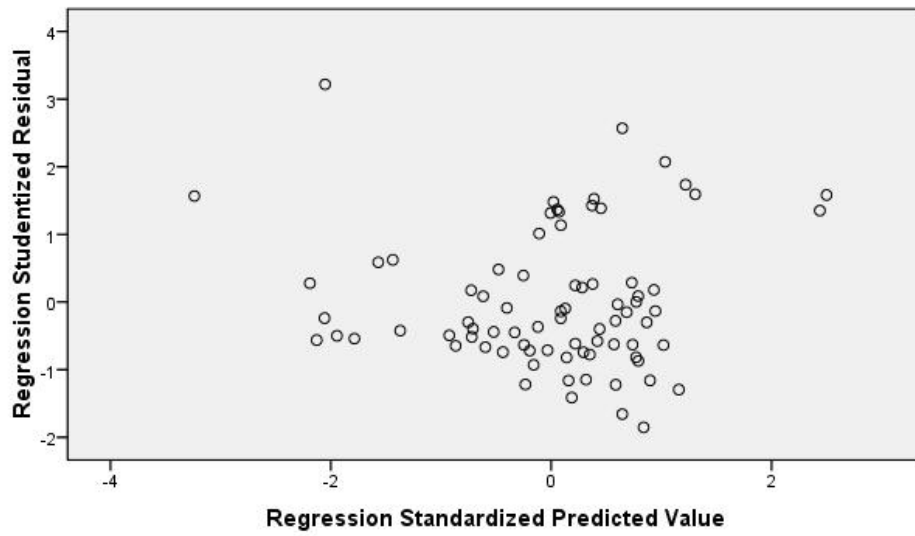
a. Predictors: (Constant), ROA

b. Dependent Variable: PBV



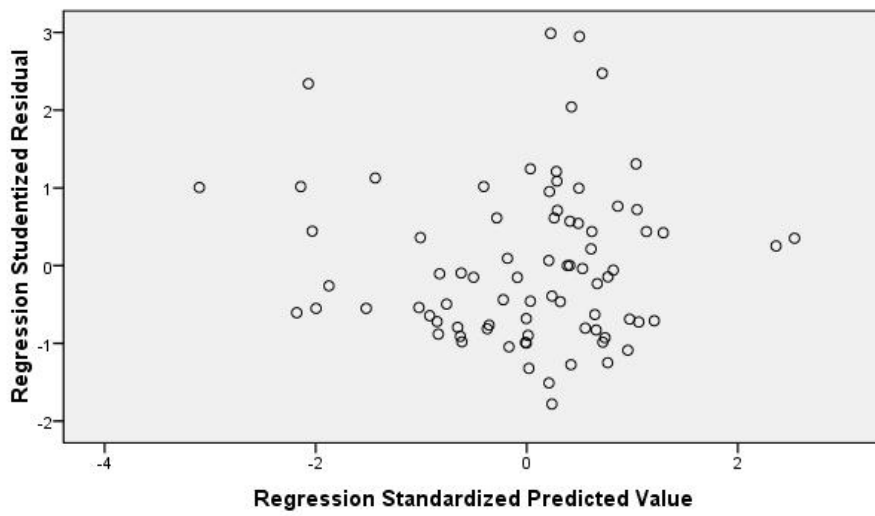
Scatterplot

Dependent Variable: ROA

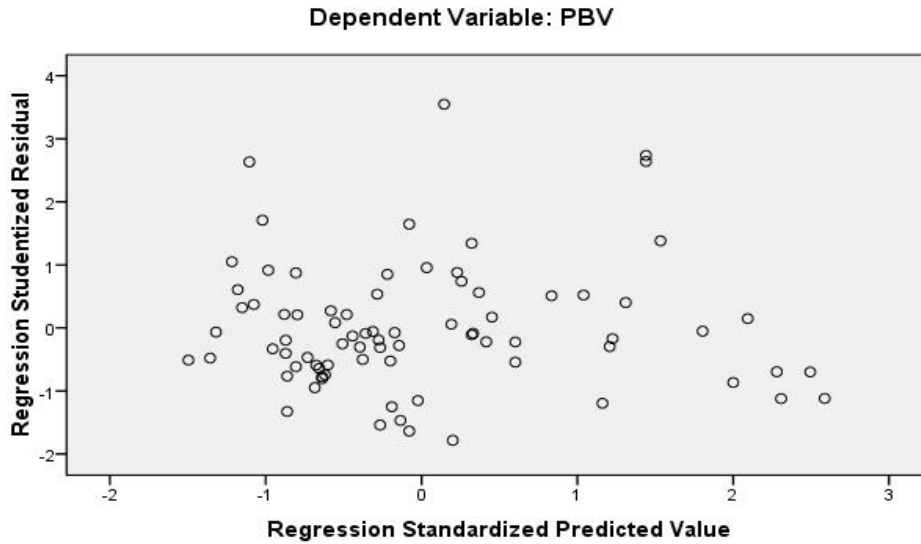


Scatterplot

Dependent Variable: PBV



### Scatterplot



### Hasil Pengujian F (Uji Simultan)

#### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	20.228	3	6.743	7.276	.000 <sup>a</sup>
	Residual	69.505	75	.927		
	Total	89.733	78			

a. Predictors: (Constant), STVA, VACA, VAHU

b. Dependent Variable: ROA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	10.434	3	3.478	4.894	.004 <sup>a</sup>
	Residual	53.294	75	.711		
	Total	63.728	78			

a. Predictors: (Constant), STVA, VACA, VAHU

b. Dependent Variable: PBV

### Uji Statistik t ROA

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.307	.585		-.525	.601
	VACA	3.133	1.243	.346	2.520	.014
	VAHU	-.816	.235	-.918	-3.470	.001
	STVA	6.598	1.787	.912	3.692	.000

a. Dependent Variable: ROA

**Tabel 4.14**  
**Uji Statistik PBV**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.125	.512		-.243	.808
	VACA	2.229	1.089	.292	2.047	.044
	VAHU	-.431	.206	-.575	-2.093	.040
	STVA	3.976	1.565	.652	2.541	.013

a. Dependent Variable: PBV

**Uji Statistik PBV**  
**Coefficient**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.331	.166		1.992	.050
	ROA	.606	.067	.719	9.090	.000

a. Dependent Variable: PBV

### Uji Determinasi ROA

Model	R	R Square	Adjusted R Square
1	.475 <sup>a</sup>	.225	.194

b. Dependent Variable: ROA

### Uji Determinasi PBV

Model	R	R Square	Adjusted R Square
1	.405 <sup>a</sup>	.164	.130

a. Predictors: (Constant), STVA, VACA, VAHU

b. Dependent Variable: PBV

### Uji Determinasi PBV

Model	R	R Square	Adjusted R Square
1	.719 <sup>a</sup>	.518	.511

a. Predictors: (Constant), ROA

b. Dependent Variable: PBV