

LAMPIRAN

LAMPIRAN 1

Daftar Industri Perbankan Yang Terdaftar di Bursa Efek Indonesia

Periode 2007-2010

NO	KODE	NAMA PERUSAHAAN
1	BBCA	PT. Bank Central Asia Tbk
2	BBKP	PT. Bank Bukopin Tbk
3	BBNI	PT. Bank Negara Indonesia (Persero) Tbk
4	BBRI	PT. Bank Rakyat Indonesia (Persero) Tbk
5	BDMN	PT. Bank Danamon Indonesia Tbk
6	BMRI	PT. Bank Mandiri (Persero) Tbk
7	BNBA	PT. Bank Bumi Artha Tbk
8	BNGA	PT. Bank Niaga Tbk
9	BNII	PT. Bank Internasional Indonesia Tbk
10	SDRA	PT. Himpunan Saudara 1906 Tbk

Sumber : ICMD (*Indonesian Capital Market Directory*)

LAMPIRAN 2

Data Harga Saham (HS) Industri Perbankan Yang Terdaftar Di Bursa Efek
Indonesia Periode 2007-2010

NO	Kode BANK	2007	2008	2009	2010
		HS	HS	HS	HS
1	BBCA	7300	3250	4850	640
2	BBKP	560	200	375	650
3	BBNI	1970	680	1980	3875
4	BBRI	7400	4575	7650	10500
5	BDMN	8000	3100	4550	5700
6	BMRI	3500	2025	4700	6500
7	BNBA	270	60	133	120
8	BNGA	900	495	710	1910
9	BNII	285	380	330	780
10	SDRA	148	50	280	290

Sumber : ICMD (*Indonesian Capital Market Directory*)

LAMPIRAN 3

Data *Earnings Per Share* (EPS) Industri Perbankan Yang Terdaftar Di Bursa Efek Indonesia

Periode 2007-2010

NO	Kode	2007			2008			2009			2010		
		EAT (jutaan rupiah)	Jumlah saham	EPS	EAT (jutaan rupiah)	Jumlah saham	EPS	EAT (jutaan rupiah)	Jumlah saham	EPS	EAT (jutaan rupiah)	Jumlah saham	EPS
1	BBCA	4.489.252	12.327.505	0,3642	5.776.139	24.655.010	0,2343	6.807.242	24.655.010	0,2761	8.479.273	24.655.010	0,3439
2	BBKP	375.126	5.712.338	0,0657	368.780	5.713.859	0,0645	362.191	6.008.158	0,0603	492.599	6.154.100	0,0800
3	BBNI	897.928	15.273.940	0,0588	1.222.485	15.273.940	0,0800	2.483.995	15.273.940	0,1626	4.101.706	18.648.656	0,2199
4	BBRI	4.838.001	12.317.800	0,3928	5.958.368	12.325.299	0,4834	7.308.292	12.320.852	0,5932	11.472.385	12.334.581	0,9301
5	BDMN	2.116.915	5.033.072	0,4206	1.530.022	5.046.130	0,3032	1.532.533	8.390.383	0,1827	2.883.468	8.417.125	0,3426
6	BMRI	4.346.224	20.749.551	0,2095	5.312.821	20.905.647	0,2541	7.155.464	20.970.116	0,3412	9.218.298	20.996.494	0,4390
7	BNBA	20.802	2.310.000	0,0090	27.621	2.310.000	0,0120	28.214	2.310.000	0,0122	26.980	2.310.000	0,0117
8	BNGA	770.481	12.323.602	0,0625	678.189	23.934.863	0,0283	1.568.130	23.934.863	0,0655	2.562.553	23.934.863	0,1071
9	BNII	352.828	48.663.702	0,0073	468.697	50.028.436	0,0094	40.969	50.028.436	0,0008	460.989	56.281.990	0,0082
10	SDRA	31.604	1.500.000	0,0211	37.658	1.500.000	0,0251	35.645	1.637.956	0,0218	59.941	2.316.373	0,0259

Ket: $EPS = \frac{\text{Laba setelah Pajak (EAT)}}{\text{Jumlah Saham yang Beredar}}$

LAMPIRAN 4

Data *Dividend Per Share* (DPS) Industri Perbankan Yang Terdaftar Di BEI

Periode 2007-2010

NO	Kode BANK	2007			2008			2009			2010		
		Dividen (jutaan rupiah)	Jumlah saham	DPS	Dividen (jutaan rupiah)	Jumlah saham	DPS	Dividen (jutaan rupiah)	Jumlah saham	DPS	Dividen (jutaan rupiah)	Jumlah saham	DPS
1	BBCA	2.087.941	12.327.505	0,1694	2.402.407	24.655.010	0,0974	2.558.351	24.655.010	0,1038	2.741.090	24.655.010	0,1112
2	BBKP	12.608.655	5.712.338	2,2073	18.756.317	5.713.859	3,2826	11.063.412	6.008.158	1,8414	18.109.490	6.154.100	2,9427
3	BBNI	962.922	15.273.940	0,0630	449.054	15.273.940	0,0294	122.248	15.273.940	0,0080	869.396	18.648.656	0,0466
4	BBRI	2.419.000	12.317.800	0,1964	2.085.429	12.325.299	0,1692	2.649.365	12.320.852	0,2150	2.195.078	12.334.581	0,1780
5	BDMN	662.666	5.033.072	0,1317	1.058.457	5.046.130	0,2098	765.012	8.390.383	0,0912	766.300	8.417.125	0,0910
6	BMRI	1.452.843	20.749.551	0,0700	3.911.601	20.905.647	0,1871	1.859.488	20.970.116	0,0887	2.100.437	20.996.494	0,1000
7	BNBA	6.930.000	2.310.000	3,0000	5.197.500	2.310.000	2,2500	6.906.900	2.310.000	2,9900	6.930.000	2.310.000	3,0000
8	BNGA	123.579	12.323.602	0,0100	243.371	23.934.863	0,0102	305.170	23.934.863	0,0128	199.796	23.934.863	0,0083
9	BNII	253.791	48.663.702	0,0052	253.484	50.028.436	0,0051	404.757	50.028.436	0,0081	202.379	56.281.990	0,0036
10	SDRA	1.500.000	15.000.000	0,1000	1.500.000	15.000.000	0,1000	7.500.000	1.637.956	4,5789	13.500.000	2.316.373	5,8281

Ket : $DPS = \frac{\text{Dividen yang dibayarkan}}{\text{Jumlah lembar saham}}$

LAMPIRAN 5

Data *Financial Leverage* (FL) Industri Perbankan Yang Terdaftar Di BEI

Periode 2007-2010

NO	Kode BANK	2007			2008			2009			2010		
		Total Hutang	Total Aktiva	FL	Total Hutang	Total Aktiva	FL	Total Hutang	Total Aktiva	FL	Total Hutang	Total Aktiva	FL
1	BBCA	197.563.277	218.005.008	0,919	222.290.546	245.569.856	0,905	254.535.601	282.392.294	0,901	290.311.225	324.419.069	0,895
2	BBKP	32.476.453	34.446.177	0,943	30.465.096	32.633.066	0,934	34.631.954	37.173.318	0,932	40.310.613	43.042.508	0,937
3	BBNI	166.094.416	183.341.611	0,906	186.279.343	201.741.069	0,923	208.322.445	227.496.967	0,916	215.431.004	248.580.529	0,867
4	BBRI	184.297.303	203.734.938	0,905	223.720.199	246.076.896	0,909	289.689.648	316.947.029	0,914	367.612.492	404.285.602	0,909
5	BDMN	78.239.344	89.409.827	0,875	96.159.098	107.268.363	0,896	82.695.967	98.597.953	0,839	99.597.545	118.206.573	0,843
6	BMRI	289.835.512	319.085.590	0,908	327.896.740	358.438.678	0,915	359.318.341	394.616.604	0,911	407.704.515	449.774.551	0,906
7	BNBA	1.579.376	1.950.256	0,810	1.651.064	2.044.367	0,808	1.988.576	2.403.168	0,827	2.226.392	2.661.051	0,837
8	BNGA	49.678.787	54.885.576	0,905	93.836.346	103.197.574	0,909	95.827.902	107.104.274	0,895	129.812.352	143.652.852	0,904
9	BNII	49.629.389	55.148.453	0,900	51.807.459	56.868.290	0,911	55.538.722	60.965.774	0,911	67.671.237	75.130.433	0,901
10	SDRA	1.283.236	1.463.046	0,877	1.776.624	1.977.150	0,899	2.150.071	2.403.696	0,894	2.852.188	3.245.762	0,879

Ket: $FL = \frac{\text{Total Hutang}}{\text{Total Aktiva}}$

LAMPIRAN 6

Analisis Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
HS	40	50	10500	2541.77	2828.236
EPS	40	.0008	.9301	.183265	.2030089
DPS	40	.0036	5.8281	.863530	1.4778362
FL	40	.8076	.9428	.894310	.0328991
Valid N (listwise)	40				

LAMPIRAN 7

Uji Normalitas *Kolmogorov – Smirnov*

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		40
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	1.1232821E3
Most Extreme Differences	Absolute	.127
	Positive	.111
	Negative	-.127
Kolmogorov-Smirnov Z		.805
Asymp. Sig. (2-tailed)		.535

a. Test distribution is Normal.

LAMPIRAN 8

Uji Autokorelasi *Durbin – Watson*

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.918 ^a	.842	.829	1169.149	1.440

a. Predictors: (Constant), FL, EPS, DPS

b. Dependent Variable: HS

Uji Autokorelasi Run Test

Runs Test

	Unstandardized Residual
Test Value ^a	-12.41743
Cases < Test Value	20
Cases >= Test Value	20
Total Cases	40
Number of Runs	15
Z	-1.762
Asymp. Sig. (2-tailed)	.078

a. Median

LAMPIRAN 9
Uji Heterokedastisitas

Nonparametic Correlation

Correlations			EPS	DPS	FL	Unstandardized Residual
Spearman's rho	EPS	Correlation Coefficient	1.000	.102	.232	.185
		Sig. (2-tailed)	.	.532	.151	.253
		N	40	40	40	40
	DPS	Correlation Coefficient	.102	1.000	-.121	-.088
		Sig. (2-tailed)	.532	.	.457	.590
		N	40	40	40	40
	FL	Correlation Coefficient	.232	-.121	1.000	.023
		Sig. (2-tailed)	.151	.457	.	.888
		N	40	40	40	40
	Unstandardized Residual	Correlation Coefficient	.185	-.088	.023	1.000
		Sig. (2-tailed)	.253	.590	.888	.
		N	40	40	40	40

LAMPIRAN 10

Uji Multikolinearitas

Coefficients^a

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
EPS	.857	1.167
DPS	.829	1.207
FL	.931	1.074

a. Dependent Variable: HS

LAMPIRAN 11

Analisis Regresi Linear Berganda untuk Uji t

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	7410.469	5290.515		1.401	.170
EPS	12390.723	996.111	.889	12.439	.000
DPS	-189.811	139.169	-.099	-1.364	.181
FL	-7799.948	5896.297	-.091	-1.323	.194

a. Dependent Variable: HS

LAMPIRAN 12

Analisis Regresi Linear Berganda untuk Uji F

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.627E8	3	8.758E7	64.074	.000 ^a
	Residual	4.921E7	36	1366909.594		
	Total	3.120E8	39			

a. Predictors: (Constant), FL, EPS, DPS

b. Dependent Variable: HS

LAMPIRAN 13

Koefisien Determinasi

Model Summary^b

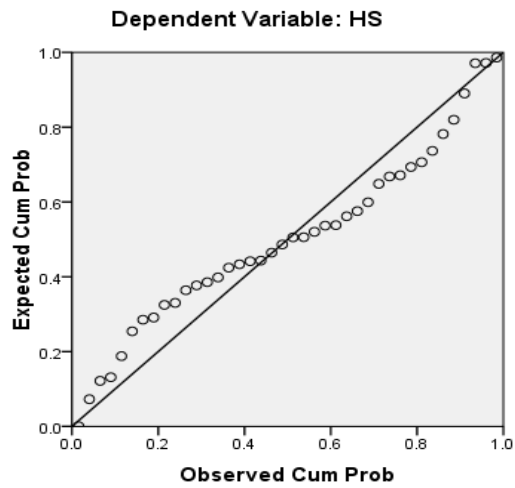
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.918 ^a	.842	.829	1169.149

a. Predictors: (Constant), FL, EPS, DPS

b. Dependent Variable: HS

LAMPIRAN 14

Normal P-P Plot of Regression Standardized Residual



Scatterplot

