

Lampiran 1. Data EPSBGW Tahun 2007-2009 (dalam jutaan Rupiah)

No	Perusahaan	2007	2008	2009
1	PT Aneka Tambang Tbk	5.22	1.25	0.4
2	PT Astra International Tbk	3.22	4.54	4.96
3	PT Bank Rakyat Indonesia (Persero) Tbk	0.79	0.97	1.19
4	PT Bank Danamon	0.58	0.42	0.29
5	PT Berlian Laju Tanker Tbk	2.92	5.43	-4.03
6	PT Bank Internasional Indonesia Tbk	0.03	0.07	-0.01
7	PT BUMI Resources Tbk	0.56	0.46	0.14
8	PT Indofood Sukses Makmur Tbk	1.04	1.18	2.36
9	PT Indosat Tbk	3.76	3.46	2.76
10	PT Kalbe Farma Tbk	1.39	0.41	1.83
11	PT Medco Energi Internasional Tbk	0.07	2.77	0.19
12	PT Mitra International Resources Tbk	0.07	-0.94	-5.51
13	PT Bakrie Sumatera Plantations Tbk	0.55	0.46	0.67

Lampiran 2. Data EPSAGW Tahun 2007-2009 (dalam jutaan Rupiah)

No	Perusahaan	2007	2008	2009
1	PT Aneka Tambang Tbk	5.2	1.16	0.31
2	PT Astra International Tbk	2.89	4.13	4.61
3	PT Bank Rakyat Indonesia (Persero) Tbk	0.79	0.97	1.19
4	PT Bank Danamon	0.49	0.35	0.05
5	PT Berlian Laju Tanker Tbk	0.18	3.82	-4.65
6	PT Bank Internasional Indonesia Tbk	0.03	0.07	-0.02
7	PT BUMI Resources Tbk	0.36	-0.02	-0.13
8	PT Indofood Sukses Makmur Tbk	-2.22	-3.93	-2.63
9	PT Indosat Tbk	-0.57	-0.34	-0.15
10	PT Kalbe Farma Tbk	1.39	0.41	1.83
11	PT Medco Energi Internasional Tbk	0.06	2.77	0.19
12	PT Mitra International Resources Tbk	0.07	-0.94	-6.33
13	PT Bakrie Sumatera Plantations Tbk	0.54	0.46	0.67

**Lampiran 3. Data Harga Saham Penutupan Pada Saat Laporan
Keuangan dilaporkan untuk Tahun 2007-2009**

No	Perusahaan	2007	2008	2009
1	PT Aneka Tambang Tbk	4000	1120	2100
2	PT Astra International Tbk	27950	11350	36800
3	PT Bank Rakyat Indonesia (Persero) Tbk	2725	2275	4125
4	PT Bank Danamon	5291	1871	4675
5	PT Berlian Laju Tanker Tbk	1404	351	526
6	PT Bank Internasional Indonesia Tbk	315	320	276
7	PT BUMI Resources Tbk	6200	840	2350
8	PT Indofood Sukses Makmur Tbk	2225	890	4075
9	PT Indosat Tbk	7350	5850	5200
10	PT Kalbe Farma Tbk	970	630	1710
11	PT Medco Energi Internasional Tbk	3325	2325	2700
12	PT Mitra International Resources Tbk	749	640	265
13	PT Bakrie Sumatera Plantations Tbk	1627	304	500

Lampiran 4. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test (2007)

		<i>EPSBGW</i>	<i>EPSAGW</i>	Harga Saham
N		13	13	13
Normal Parameters(a,b)	Mean	1.5538	.7085	4933.1538
	Std. Deviation	1.67068	1.76493	7251.10875
Most Extreme Differences	Absolute	.236	.251	.293
	Positive	.236	.251	.293
	Negative	-.181	-.196	-.262
Kolmogorov-Smirnov Z		.852	.904	1.055
<i>Asymp. Sig. (2-tailed)</i>		.463	.387	.216

a Test distribution is Normal.

b Calculated from data.

One-Sample Kolmogorov-Smirnov Test (2008)

		<i>EPSBGW</i>	<i>EPSAGW</i>	Harga Saham
N		13	13	13
Normal Parameters(a,b)	Mean	1.5754	.6715	2212.7692
	Std. Deviation	1.89361	2.09637	3127.17908
Most Extreme Differences	Absolute	.261	.177	.332
	Positive	.261	.177	.332
	Negative	-.136	-.161	-.271
Kolmogorov-Smirnov Z		.939	.639	1.196
<i>Asymp. Sig. (2-tailed)</i>		.341	.809	.114

a Test distribution is Normal.

b Calculated from data.

One-Sample Kolmogorov-Smirnov Test (2009)

		<i>EPSBGW</i>	<i>EPSAGW</i>	Harga Saham
N		13	13	13
Normal Parameters(a,b)	Mean	.3869	-.4054	2212.7692
	Std. Deviation	2.70370	2.78201	3127.17908
Most Extreme Differences	Absolute	.288	.306	.332
	Positive	.113	.147	.332
	Negative	-.288	-.306	-.271
Kolmogorov-Smirnov Z		1.038	1.103	1.196
<i>Asymp. Sig. (2-tailed)</i>		.232	.176	.114

a Test distribution is Normal.

b Calculated from data.

Lampiran 5. Regression

1. Tahun 2007

Descriptive Statistics

	Mean	Std. Deviation	N
Y	4933.1538	7251.10875	13
X1	1.5538	1.67068	13
X2	.7085	1.76493	13

Correlations

		Y	X1	X2
Pearson Correlation	Y	1.000	.389	.369
	X1	.389	1.000	.609
	X2	.369	.609	1.000
Sig. (1-tailed)	Y	.	.095	.107
	X1	.095	.	.014
	X2	.107	.014	.
N	Y	13	13	13
	X1	13	13	13
	X2	13	13	13

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	X2, X1(a)	.	Enter

a All requested variables entered.

b Dependent Variable: Y

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.423(a)	.179	.015	7197.03818	.179	1.090	2	10	.373	2.641

a Predictors: (Constant), X2, X1

b Dependent Variable: Y

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	112969352.182	2	56484676.091	1.090	.373(a)
	Residual	517973585.511	10	51797358.551		
	Total	630942937.692	12			

a Predictors: (Constant), X2, X1

b Dependent Variable: Y

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	VIF
		B	Std. Error				Zero-order	Partial	Part		
1	(Constant)	2564.280	2811.750		.912	.383					
	X1	1129.644	1568.396	.260	.720	.488	.389	.222	.206	.629	1.591
	X2	866.075	1484.642	.211	.583	.573	.369	.181	.167	.629	1.591

2. Tahun 2008

Descriptive Statistics

	Mean	Std. Deviation	N
Y	2212.7692	3127.17908	13
X1	1.5754	1.89361	13
X2	.6715	2.09637	13

Correlations

		Y	X1	X2
Pearson Correlation	Y	1.000	.569	.428
	X1	.569	1.000	.657
	X2	.428	.657	1.000
Sig. (1-tailed)	Y	.	.021	.072
	X1	.021	.	.007
	X2	.072	.007	.
N	Y	13	13	13
	X1	13	13	13
	X2	13	13	13

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	X2, X1(a)	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.574(a)	.329	.195	2805.95865	.329	2.452	2	10	.136	2.112

a Predictors: (Constant), X2, X1

b Dependent Variable: Y

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	38616948.660	2	19308474.330	2.452	.136(a)
	Residual	78734039.648	10	7873403.965		
	Total	117350988.308	12			

a Predictors: (Constant), X2, X1

b Dependent Variable: Y

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	VIF
		B	Std. Error				Zero-order	Partial	Part	Tolerance	
1	(Constant)	799.007	1057.854		.755	.467					
	X1	837.198	567.619	.507	1.475	.171	.569	.423	.382	.568	1.761
	X2	141.248	512.718	.095	.275	.789	.428	.087	.071	.568	1.761

3. Tahun 2009

Descriptive Statistics

	Mean	Std. Deviation	N
Y	2212.7692	3127.17908	13
X1	.3869	2.70370	13
X2	-.4054	2.78201	13

Correlations

		Y	X1	X2
Pearson Correlation	Y	1.000	.631	.573
	X1	.631	1.000	.853
	X2	.573	.853	1.000
Sig. (1-tailed)	Y	.	.010	.020
	X1	.010	.	.000
	X2	.020	.000	.
N	Y	13	13	13
	X1	13	13	13
	X2	13	13	13

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	X2, X1(a)	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.634(a)	.403	.283	2647.79759	.403	3.369	2	10	.076	2.628

a Predictors: (Constant), X2, X1

b Dependent Variable: Y

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	47242667.340	2	23621333.670	3.369	.076(a)
	Residual	70108320.968	10	7010832.097		
	Total	117350988.308	12			

a Predictors: (Constant), X2, X1

b Dependent Variable: Y

Coefficients(a)

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	VIF
	B	Std. Error				Zero-order	Partial	Part		
1 (Constant)	2037.639	840.000		2.426	.036					2037.639
X1	603.410	542.474	.522	1.112	.292	.631	.332	.272	.272	603.410
X2	143.919	527.204	.128	.273	.790	.573	.086	.067	.272	143.919