

LAMPIRAN 1
Perusahaan Manufaktur dan Perbankan yang Terdaftar di Bursa Efek
Indonesia Periode 2005-2007

Perusahaan Manufaktur		
1	ADES WATERS INDONESIA TBK	ADES
2	POLYCHEM INDONESIA TBK	ADMG
3	TIGA PILAR SEJAHTERA FOOD TBK	AISA
4	ANEKA KEMASINDO UTAMA TBK	AKKU
5	PT ARGHA KARYA PRIMA INDUSTRY TBK	AKPI
6	PT AKR CORPORINDO TBK	AKRA
7	ALUMINDO LIGHT METAL INDUSTRY TBK	ALMI
8	PT ASAHIMAS FLAT GLASS TBK	AMFG
9	ASIAPLAST INDUSTRIES TBK	APLI
10	PT AQUA GOLDEN MISSISSIPPI TBK	AQUA
11	PT ARGO PANTES TBK	ARGO
12	ARWANA CITRAMULIA TBK	ARNA
13	PT ASTRA GRAPHIA TBK	ASGR
14	ASTRA INTERNATIONAL TBK PT	ASII
15	ASTRA OTOPARTS TBK	AUTO
16	PT SEPATU BATA TBK	BATA
17	PT BAT INDONESIA TBK	BATI
18	PRIMARINDO ASIA INFRASTRUCTURE TBK	BIMA
19	INDO KORDSA TBK	BRAM
20	PT BERLINA TBK	BRNA
21	PT BARITO PACIFIC TBK	BRPT
22	BETONJAYA MANUNGGAL TBK	BTON
23	PT BUDI ACID JAYA	BUDI
24	PT CAHAYA KALBAR TBK	CEKA
25	COLORPAK INDONESIA TBK	CLPI

26	PT CITRA TUBINDO TBK	CTBN
27	DAVOMAS ABADI TBK	DAVO
28	DELTA DJAKARTA TBK	DLTA
29	DELTA DUNIA PETROINDO TBK	DOID
30	DUTA PERTIWI NUSANTARA TBK	DPNS
31	DAYA SAKTI UNGGUL CORPORATION TBK	DSUC
32	DARYA-VARIA LABORATORIA TBK	DVLA
33	PT DYNAPLAST TBK	DYNA
34	EKADHARMA INTERNATIONAL TBK	EKAD
35	ERATEX DJAJA LTD. TBK	ERTX
36	PT EVER SHINE TEX TBK	ESTI
37	ETERINDO WAHANATAMA TBK	ETWA
38	FAST FOOD INDONESIA TBK	FAST
39	FAJAR SURYA WISESA TBK	FASW
40	FORTUNE MATE INDONESIA TBK	FMII
41	TITAN KIMIA NUSANTARA TBK	FPNI
42	GOODYEAR INDONESIA TBK	GDYR
43	PT GUDANG GARAM TBK	GGRM
44	GAJAH TUNGGAL TBK	GJTL
45	PANASIA INDOSYNTEC TBK	HDTX
46	HEXINDO ADIPERKASA TBK	HEXA
47	HANJAYA MANDALA SAMPOERNA	HMSP
48	KAGEO IGAR JAYA TBK	IGAR
49	INTIKERAMIK ALAMASRI INDUSTRI TBK	IKAI
50	SUMI INDO KABEL TBK	IKBI
51	INDOMOBIL SUKSES INTERNASIONAL TBK	IMAS
52	INDOFARMA TBK	INAF
53	INDAL ALUMINIUM INDUSTRY TBK	INAI
54	INTANWIJAYA INTERNASIONAL TBK	INCI
55	INDOFOOD SUKSES MAKMUR	INDF
56	PT INDORAMA SYNTHETICS TBK	INDR

57	INDOSPRING TBK	INDS
58	INDAH KIAT PULP & PAPER CORPORATION	INKP
59	INTRACO PENTA TBK	INTA
60	INTER DELTA TBK	INTD
61	PT INDOCEMENT TUNGGAL PRAKARSA TBK	INTP
62	JEMBO CABLE COMPANY TBK	JECC
63	JAKARTA KYOEI STEEL WORKS LIMITED TBK	JKSW
64	JAYA PARI STEEL TBK	JPRS
65	KIMIA FARMA (PERSERO) TBK	KAEF
66	KARWELL INDONESIA TBK	KARW
67	PT GT KABEL INDONESIA TBK	KBLI
68	KABELINDO MURNI TBK	KBLM
69	KEDAWUNG SETIA INDUSTRIAL TBK	KDSI
70	KEDAUNG INDAH CAN TBK	KICI
71	PT RESOURCE ALAM INDONESIA TBK	KKGI
72	PT KALBE FARMA TBK	KLBF
73	PERDANA BANGUN PUSAKA TBK	KONI
74	LEYLAND INTERNATIONAL TBK	LAPD
75	PT LION METAL WORKS TBK	LION
76	LANGGENG MAKMUR INDUSTRI TBK	LMPI
77	PT LIONMESH PRIMA TBK	LMSH
78	MULTI PRIMA SEJAHTERA TBK	LPIN
79	LAUTAN LUAS TBK	LTLS
80	MODERN INTERNASIONAL TBK	MDRN
81	MERCK TBK	MERK
82	PT MULTI BINTANG INDONESIA	MLBI
83	MULIA INDUSTRINDO TBK	MLIA
84	MULTIPOLAR CORPORATION TBK	MLPL
85	MUSTIKA RATU TBK	MRAT
86	METRODATA ELECTRONICS TBK	MTDL
87	MAYORA INDAH TBK.	MYOR

88	HANSON INTERNATIONAL TBK	MYRX
89	APAC CITRA CENTERTEX TBK	MYTX
90	NIPRESS TBK	NIPS
91	PANASIA FILAMENT INTI TBK	PAFI
92	PT PAN BROTHERS TBK	PBRX
93	PELANGI INDAH CANINDO TBK	PICO
94	PT POLYSINDO EKA PERKASA	POLY
95	PRIMA ALLOY STEEL UNIVERSAL TBK	PRAS
96	PRASIDHA ANEKA NIAGA TBK	PSDN
97	PT PIONEERINDO GOURMET INTERNATIONAL TBK	PTSP
98	PYRIDAM FARMA TBK	PYFA
99	RODA VIVATEX TBK	RDTX
100	RICKY PUTRA GLOBALINDO TBK	RICY
101	BENTOEL INTERNASIONAL INVESTAMA TBK	RMBA
102	PT SURABAYA AGUNG INDUSTRI PULP & KERTAS TBK	SAIP
103	PT SUPREME CABLE MANUFACTURING CORP TBK	SCCO
104	PT SCHERING-PLOUGH INDONESIA TBK	SCPI
105	PT SIWANI MAKMUR TBK	SIMA
106	SURYA INTRINDO MAKMUR TBK	SIMM
107	SIERAD PRODUCE TBK	SIPD
108	SEKAR LAUT TBK	SKLT
109	PT SINAR MAS AGRO RESOURCE AND TECHNOLOGY TBK	SMAR
110	HOLCIM INDONESIA TBK	SMCB
111	PT SEMEN GRESIK (PERSERO) TBK	SMGR
112	SELAMAT SEMPURNA TBK	SMSM
113	SORINI AGRO ASIA CORPORINDO TBK	SOBI
114	SUPARMA TBK	SPMA
115	BRISTOL-MYERS SQUIBB INDONESIA TBK	SQBI
116	PT SANEX QIANJIANG MOTOR INTERNATIONAL	SQMI
117	INDO ACIDATAMA TBK	SRSN
118	SUNSON TEXTILE MANUFACTURER TBK	SSTM

119	SIANTAR TOP TBK	STTP
120	SUGI SAMAPERSADA TBK	SUGI
121	PT SUMALINDO LESTARI JAYA TBK	SULI
122	TUNAS BARU LAMPUNG TBK	TBLA
123	TEMBAGA MULIA SEMANAN TBK	TBMS
124	PT MANDOM INDONESIA TBK	TCID
125	PT TEIJIN INDONESIA FIBER CORPORATION	TFCO
126	TIRA AUSTENITE TBK	TIRA
127	TIRTA MAHAKAM RESOURCES TBK	TIRT
128	PABRIK KERTAS TJIWI KIMIA TBK	TKIM
129	PT SURYA TOTO INDONESIA TBK	TOTO
130	PT TRIAS SENTOSA TBK	TRST
131	TEMPO SCAN PACIFIC TBK	TSPC
132	PT TUNAS RIDEAN TBK	TURI
133	PT ULTRAJAYA MILK INDUSTRY & TRADING COMPANY TBK	ULTJ
134	PT UNGGUL INDAH CAHAYA TBK	UNIC
135	PT UNITED TRACTORS TBK	UNTR
136	PT UNILEVER INDONESIA TBK	UNVR
137	PT VOKSEL ELECTRIC TBK	VOKS
138	TEXMACO JAYA TBK	TEJA
Perusahaan Perbankan		
1	BANK BUMIPUTERA INDONESIA	BABP
2	BANK CENTRAL ASIA	BBCA
3	BANK NEGARA INDONESIA (PERSERO) - BANK BNI	BBNI
4	BANK NUSANTARA PARAHYANGAN	BBNP
5	BANK RAKYAT INDONESIA (PERSERO) TBK	BBRI
6	BANK CENTURY, TBK	BCIC
7	BANK DANAMON INDONESIA TBK	BDMN
8	BANK KESAWAN	BKSW
9	BANK MANDIRI (PERSERO) TBK	BMRI

10	PT BANK CIMB NIAGA TBK	BNGA
11	BANK INTERNASIONAL INDONESIA TBK	BNII
12	BANK PERMATA TBK	BNLI
13	BANK SWADESI	BSWD
14	BANK VICTORIA INTERNATIONAL TBK (PT)	BVIC
15	BANK ARTHA GRAHA INTERNASIONAL TBK	INPC
16	BANK MAYAPADA INTERNASIONAL	MAYA
17	BANK MEGA TBK	MEGA
18	BANK OCBC NISP TBK	NISP
19	BANK PAN INDONESIA TBK PT - PANIN BANK	PNBN
20	BANK EKSEKUTIF	BEKS
21	BANK LIPPO TBK.	LPBN
22	BANK UOB BUANA	BBIA



LAMPIRAN 2
Statistik Deskriptif

Descriptive Statistics

	N	Min.	Max.	Mean	Std. Dev
	Statistic	Statistic	Statistic	Statistic	Statistic
lag	463	12	199	72.06	20.089
aset	463	2.E10	3.E14	1.03E13	3.439E13
opini	463	0	1	.97	.165
kap	463	0	1	.52	.500
industri	463	0	1	.14	.350
Valid N (listwise)	463				

	Skewness		Kurtosis	
	Statistic	Std. Error	Statistic	Std. Error
lag	.644	.113	6.432	.226
aset	5.611	.113	35.634	.226
opini	-5.732	.113	30.991	.226
kap	-.082	.113	-2.002	.226
industri	2.051	.113	2.218	.226
Valid N (listwise)				

LAMPIRAN 3
Pearson Correlations

Correlations

		lag	aset	opini	kap	industri
Pearson Correlation	lag	1.000	-.097	-.077	-.211	-.185
	aset	-.097	1.000	.029	.212	.535
	opini	-.077	.029	1.000	.125	-.005
	kap	-.211	.212	.125	1.000	.095
	industri	-.185	.535	-.005	.095	1.000
Sig. (1-tailed)	lag	.	.018	.049	.000	.000
	aset	.018	.	.265	.000	.000
	opini	.049	.265	.	.004	.453
	kap	.000	.000	.004	.	.021
	industri	.000	.000	.453	.021	.
N	lag	463	463	463	463	463
	aset	463	463	463	463	463
	opini	463	463	463	463	463
	kap	463	463	463	463	463
	industri	463	463	463	463	463

LAMPIRAN 4
Model Summary dan Uji F

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.277 ^a	.077	.069	19.386	2.002

a. Predictors: (Constant), industri, opini, kap, aset

b. Dependent Variable: lag

F Test^b

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	14316.453	4	3579.113	9.523	.000 ^a
Residual	172131.603	458	375.833		
Total	186448.056	462			

a. Predictors: (Constant), industri, opini, kap, aset

b. Dependent Variable: lag

LAMPIRAN 5
Koefisien dan Uji t

Coefficients

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	83.948	5.399		15.548	.000
aset	2.859E-14	.000	.049	.904	.366
opini	-6.673	5.498	-.055	-1.214	.226
kap	-7.903	1.859	-.197	-4.250	.000
industri	-11.076	3.051	-.193	-3.631	.000

Model	Correlations			Collinearity Statistics	
	Zero-order	Partial	Part	Tolerance	VIF
1 (Constant)					
aset	-.097	.042	.041	.688	1.454
opini	-.077	-.057	-.054	.984	1.016
kap	-.211	-.195	-.191	.941	1.063
industri	-.185	-.167	-.163	.714	1.401

a. Dependent Variable: lag

LAMPIRAN 6
Koefisien Korelasi

Coefficient Correlations^a

Model		industri	opini	kap	aset	
1	Correlations	industri	1.000	.022	.020	-.529
		opini	.022	1.000	-.121	-.014
		kap	.020	-.121	1.000	-.188
		aset	-.529	-.014	-.188	1.000
	Covariances	industri	9.307	.376	.111	-5.103E-14
		opini	.376	30.231	-1.236	-2.494E-15
		kap	.111	-1.236	3.457	-1.107E-14
		aset	-5.103E-14	-2.494E-15	-1.107E-14	1.000E-27

a. Dependent Variable: lag



LAMPIRAN 7
Diagnosa Kolinearitas

Collinearity Diagnostics^a

Model Dimension	Eigenvalue	Condition Index	Variance Proportions				
			(Constant)	aset	opini	kap	industri
1 1	3.077	1.000	.00	.02	.00	.03	.03
2	1.141	1.642	.00	.24	.00	.02	.18
3	.445	2.628	.00	.46	.00	.20	.58
4	.323	3.088	.01	.28	.01	.75	.21
5	.014	14.781	.98	.00	.98	.00	.00

a. Dependent Variable: lag



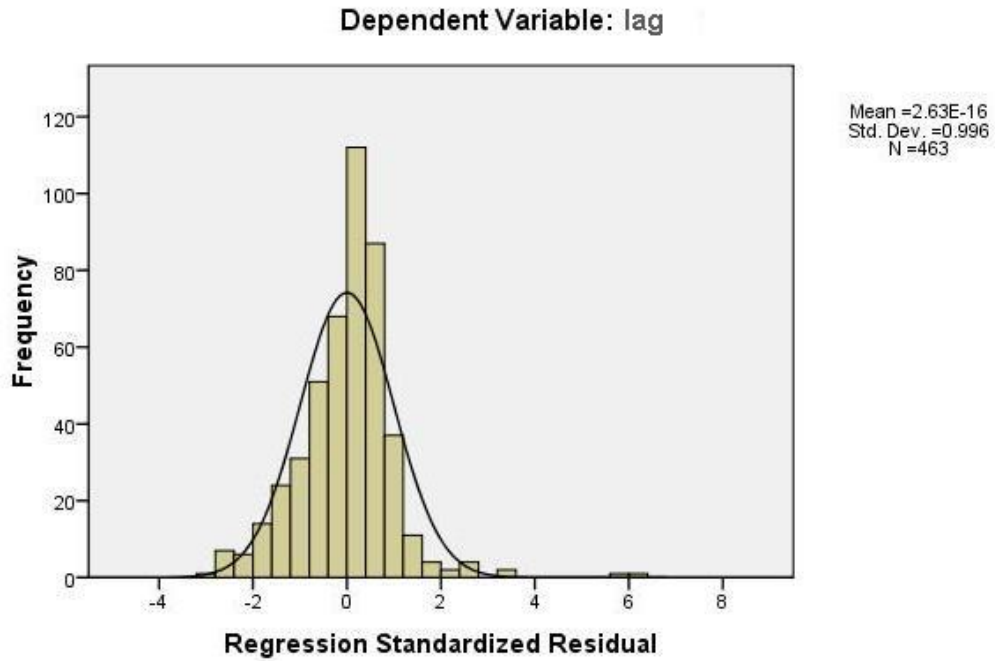
LAMPIRAN 8
Statistik Residual

Residuals Statistics^a

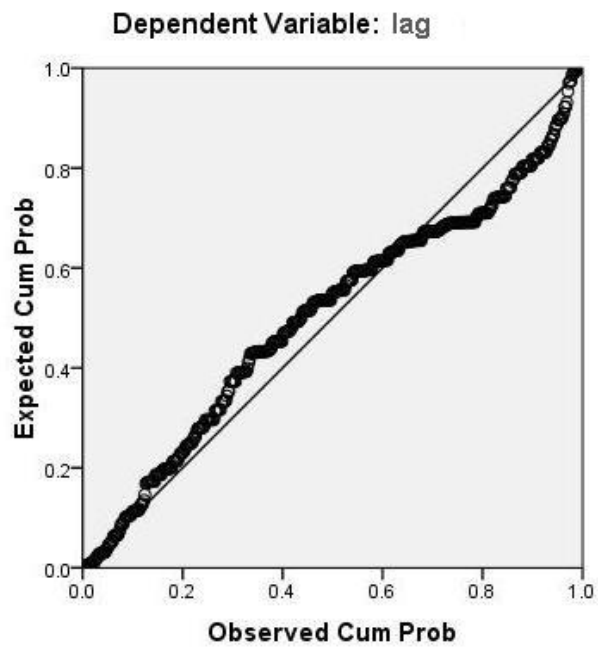
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	58.32	84.12	72.06	5.567	463
Std. Predicted Value	-2.469	2.166	.000	1.000	463
Standard Error of Predicted Value	1.328	8.576	1.744	1.009	463
Adjusted Predicted Value	57.73	85.10	72.06	5.590	463
Residual	-57.381	121.723	.000	19.302	463
Std. Residual	-2.960	6.279	.000	.996	463
Stud. Residual	-2.967	6.294	.000	1.001	463
Deleted Residual	-57.661	122.326	.007	19.500	463
Stud. Deleted Residual	-2.993	6.578	.001	1.010	463
Mahal. Distance	1.171	89.415	3.991	8.679	463
Cook's Distance	.000	.121	.002	.009	463
Centered Leverage Value	.003	.194	.009	.019	463

a. Dependent Variable: lag

LAMPIRAN 9
Histogram dan Normal P-P Plot



Normal P-Plot of Regression Standardized Residual



LAMPIRAN 10
Spearman Rank Test

Correlations^a

		aset	opini	kap	industri	residual
Spearman's rho	aset					
	Correlation Coefficient	1.000	-.087	.317**	.509**	.056
	Sig. (2-tailed)	.	.061	.000	.000	.231
opini	Correlation Coefficient	-.087	1.000	.125**	-.005	.016
	Sig. (2-tailed)	.061	.	.007	.906	.739
	kap	Correlation Coefficient	.317**	.125**	1.000	.095*
	Sig. (2-tailed)	.000	.007	.	.042	.501
industri	Correlation Coefficient	.509**	-.005	.095*	1.000	.021
	Sig. (2-tailed)	.000	.906	.042	.	.651
	residual	Correlation Coefficient	.056	.016	.031	.021
	Sig. (2-tailed)	.231	.739	.501	.651	.

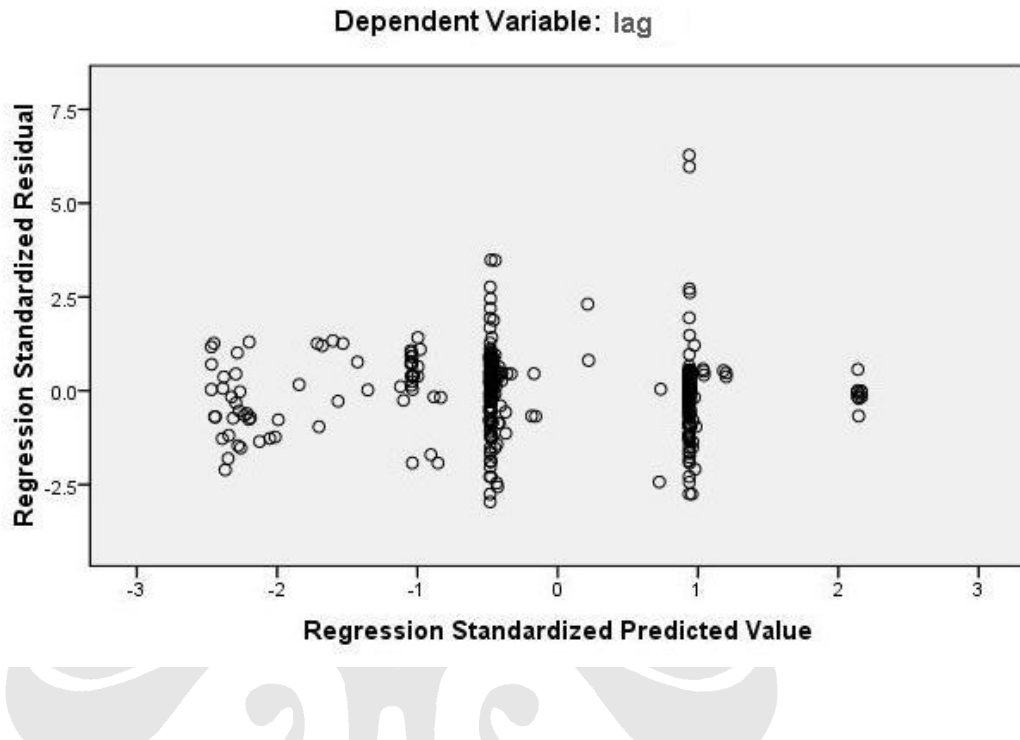
** . Correlation is significant at the 0.01 level (2-tailed).

* . Correlation is significant at the 0.05 level (2-tailed).

a. Listwise N = 463

LAMPIRAN 11

Scatterplot



Scatterplot

