

LAMPIRAN

Lampiran-1 Harga Saham Harian di Seputar Pengumuman Dividen Perusahaan Perbankan Sampel Tahun 2020-2024

No	Kode	<i>Ex Dividend Date</i>				
		2020	2021	2022	2023	2024
1	BMRI	28 Februari	24 Maret	21 Maret	27 Maret	20 Maret
2	BBRI	27 Februari	6 April	11 Maret	24 Maret	14 Maret
3	BBNI	2 Maret	8 April	24 Maret	28 Maret	15 Maret
4	BBCA	20 April	7 April	25 Maret	28 Maret;	22 Maret
5	BNGA	21 April	20 April	20 April	26 April	22 April
6	BDMN	1 April	11 Mei	5 April	12 April	3 April
7	BNII	8 April	7 April	5 April	12 April	18 April

Sumber: Yahoo Finance (<https://finance.yahoo.com>)

Harga Saham PT Bank Mandiri (Persero) Tbk (BMRI)									
Tahun	Periode								
	T-4	T-3	T-2	T-1	T=0	T+1	T+2	T+3	T+4
2020	3.888	3.900	3.825	3.675	3.638	3.475	3.600	3.738	3.800
2021	3.400	3.388	3.313	3.338	3.213	3.200	3.213	3.188	3.163
2022	3.888	3.975	3.975	3.963	3.825	3.838	3.888	3.963	3.925
2023	5.050	5.000	5.250	5.450	5.100	5.063	5.175	5.113	5.163
2024	7.400	7.400	7.175	7.275	7.050	7.050	7.050	7.250	7.175
PT Bank Rakyat Indonesia (Persero) Tbk Harga Saham (BBRI)									
Tahun	Periode								
	T-4	T-3	T-2	T-1	T=0	T+1	T+2	T+3	T+4
2020	4.100	4.082	4.091	4.073	3.754	3.809	3.618	3.727	3.836
2021	4.091	4.000	3.900	3.818	3.818	3.818	3.954	3.954	3.827
2022	4.520	4.430	4.570	4.570	4.400	4.520	4.610	4.650	4.650
2023	4.730	4.900	4.880	4.900	4.770	4.740	4.770	4.810	3.750
2024	6.200	6.225	6.350	6.400	6.150	5.975	6.000	6.000	6.100
Harga Saham PT Bank Negara Indonesia (Persero) Tbk (BBNI)									
Tahun	Periode								
	T-4	T-3	T-2	T-1	T=0	T+1	T+2	T+3	T+4
2020	3.750	3.650	3.538	3.513	3.375	3.400	3.475	3.413	3.200
2021	2.838	2.875	2.913	2.888	2.900	3.000	2.925	2.900	2.950
2022	4.150	4.038	4.013	4.038	4.113	4.113	4.250	4.188	4.200
2023	4.500	4.613	4.813	4.750	4.513	4.600	5.675	4.675	4.675
2024	5.975	6.100	6.225	6.150	5.800	5.800	5.850	5.875	5.800

Harga Saham PT Bank Central Asia Tbk (BBCA)									
Tahun	Periode								
	T-4	T-3	T-2	T-1	T=0	T+1	T+2	T+3	T+4
2020	5.485	5.240	5.425	5.355	5.160	5.145	5.120	4.920	4.960
2021	6.225	6.155	6.165	6.250	6.135	6.200	6.065	6.000	6.305
2022	7.925	7.900	7.925	7.950	7.900	7.850	7.875	7.975	7.975
2023	8.500	8.825	8.700	8.675	8.800	8.825	8.750	8.800	8.775
2024	10.175	10.125	10.125	10.100	10.075	10.050	10.075	10.075	10.850
Harga Saham PT Bank Cimb Niaga Tbk (BNGA)									
Tahun	Periode								
	T-4	T-3	T-2	T-1	T=0	T+1	T+2	T+3	T+4
2020	690	700	710	715	665	645	635	630	625
2021	1.095	1.090	1.085	1.085	1.020	1.015	1.015	1.000	995
2022	1.160	1.175	1.175	1.170	1.090	1.070	1.055	1.050	1.050
2023	1.305	1.300	1.305	1.330	1.240	1.255	1.240	1.245	1.240
2024	2.020	2.040	2.020	1.990	1.870	1.905	1.880	1.865	1.800
Harga Saham PT Bank Danamon Indonesia Tbk (BDMN)									
Tahun	Periode								
	T-4	T-3	T-2	T-1	T=0	T+1	T+2	T+3	T+4
2020	2.060	1.945	2.090	2.110	2.010	2.030	2.300	2.240	2.090
2021	2.600	2.560	2.540	2.570	2.570	2.520	2.510	2.460	2.420
2022	2.440	2.440	2.440	2.440	2.380	2.400	2.350	2.350	2.310
2023	2.940	2.920	2.890	2.890	2.780	2.810	2.810	2.750	2.800
2024	3.010	2.980	2.920	2.950	2.810	2.820	2.790	2.740	2.780
Harga Saham PT Bank Maybank Indonesia Tbk (BNII)									
Tahun	Periode								
	T-4	T-3	T-2	T-1	T=0	T+1	T+2	T+3	T+4
2020	148	153	161	167	156	152	146	148	147
2021	362	374	392	390	386	392	404	418	408
2022	302	304	302	302	298	296	296	296	292
2023	236	236	234	234	228	228	226	228	228
2024	262	262	256	262	250	248	248	248	246

Lampiran-2 Daftar Rata-rata Harga Saham Perusahaan Perbankan Sebelum dan Sesudah Pengumuman Dividen Selama Tahun 2020-2024

No	Kode	Nama Perusahaan	Tahun	Rata-rata Harga Saham	
				<i>Before</i>	<i>After</i>
1	BMRI	PT Bank Mandiri (Persero) Tbk	2020	3.822,00	3.653,25
2			2021	3.359,75	3.191,00
3			2022	3.950,25	3.903,50
4			2023	5.187,50	5.128,50
5			2024	7.312,50	7.131,25
6	BBRI	PT Bank Rakyat Indonesia (Persero) Tbk	2020	4.086,50	3.747,50
7			2021	3.952,25	3.888,25
8			2022	4.522,50	4.607,50
9			2023	4.852,50	4.517,50
10			2024	6.293,75	6.018,75
11	BBNI	PT Bank Negara Indonesia (Persero) Tbk	2020	3.612,75	3.372,00
12			2021	2.878,50	2.943,75
13			2022	4.059,75	4.187,75
14			2023	4.669,00	4.906,25
15			2024	6.112,50	5.831,25
16	BBCA	PT Bank Central Asia Tbk	2020	5.376,25	5.036,25
17			2021	6.198,75	6.142,50
18			2022	7.925,00	7.918,75
19			2023	8.675,00	8.787,50
20			2024	10.131,25	10.262,50
21	BNGA	PT Bank Cimb Niaga Tbk	2020	703,75	633,75
22			2021	1.088,75	1.006,25
23			2022	1.170,00	1.056,25
24			2023	1.310,00	1.245,00
25			2024	2.017,50	1.862,50
26	BDMN	PT Bank Danamon Indonesia Tbk	2020	2.051,25	2.165,00
27			2021	2.567,50	2.477,50
28			2022	2.440,00	2.352,50
29			2023	2.910,00	2.792,50
30			2024	2.965,00	2.782,50
31	BNII	PT Bank Maybank Indonesia Tbk	2020	157,25	148,25
32			2021	379,50	405,50
33			2022	302,50	295,00
34			2023	235,00	227,50
35			2024	260,50	247,50

Lampiran-3 Uji Normalitas dan Uji Beda

One-Sample Kolmogorov-Smirnov Test

			<i>Before_dividend</i>	<i>After_dividend</i>
N			35	35
Normal Parameters ^{a,b}	Mean		3643.9071	3567.8000
	Std. Deviation		2551.39569	2550.93843
Most Extreme Differences	Absolute		.088	.090
	Positive		.088	.076
	Negative		-.086	-.090
Test Statistic			.088	.090
Asymp. Sig. (2-tailed) ^c			.200 ^d	.200 ^d
Monte Carlo Sig. (2-tailed) ^e	Sig.		.684	.653
	99% Confidence Interval	Lower Bound	.672	.641
		Upper Bound	.696	.665

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction

d. This is a lower bound of the true significance

e. Lilliefors' method based on 10000 Monte Carlo samples with starting seed 299883525

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Before dividend	3643.9071	35	2551.39569	431.26459
	After dividend	3567.8000	35	2550.93843	431.18729

Paired Samples Correlations

		N	Correlation	Significance	
				One-Sided p	Two-Sided p
Pair 1	Before dividend & After dividend	35	.998	<,001	<,001

Paired Samples Test

		Paired Differences							Significance	
		Mean	Std. D	Std. Error Mean	95% Confidence Interval of the Difference		t	df	One-Sided p	Two-Sided p
					Lower	Upper				
Pair 1	Before - After	76.10714	143.40929	24.40959	26.84433	125.36996	3.140	34	0.002	0.003