

## Lampiran 1

### Sampel Perusahaan

#### Daftar Perusahaan yang Terdaftar Di Bursa Efek Indonesia

<b>NO</b>	<b>NAMA PERUSAHAAN</b>	<b>ID</b>
1	PT. POLYCHEM INDONESIA Tbk	ADMG
2	PT. ARWANA CITRAMULIA Tbk	ARNA
3	PT. ASTRA INTERNASIONAL Tbk	ASII
4	PT. ASTRA OTOPARTS Tbk	AUTO
5	PT. BUDI ACID JAYA Tbk	BUDI
6	PT. DARYA-VARIA LABOLATORIA Tbk	DVLA
7	PT. EKADHARMA INTERNATIONAL Tbk	EKAD
8	PT. EVER SHINE TAX Tbk	ESTI
9	PT. GUDANG GARAM Tbk	GGRM
10	PT. GAJAH TUNGGAL Tbk	GJTL
11	PT. HM SAMPOERNA	HMSP
12	PT. PANASIA INDOSYNTEC Tbk	INTP
13	PT. JAYA PARI STEEL Tbk	JPRS
14	PT. KEDAWANG SETIA INDUSTRIAL Tbk	KDSI
15	PT. LION METAL WORKS Tbk	LION
16	PT. LIONMESH PRIMA Tbk	LMSH
17	PT. PYRIDAM FARMA Tbl	PYFA
18	PT. RICKY PUTRA GLOBALINDO Tbk	RICKY
19	PT. HOLCIM INDONESIA Tbk	SMCB
20	PT. SEMEN GRESIK Tbk	SMGR
21	PT. SELAMAT SEMPURNA Tbk	SRSN
22	PT. INDO ACIDATAMA Tbk	SMSM
23	PT. SURYA TOTO INDONESIA Tbk	TOTO
24	PT. VOKSEL ELECTRIC Tbk	VOKS

## Lampiran 2

### Hasil Perhitungan Arus Kas Operasi

2009

No	Kode Emiten	Tahun	Arus Kas Operasi	Logaritma
1	ADMG	2009	114.930.902.000	11,06
2	ARNA	2009	87.985.547.922	10,94
3	ASII	2009	11.335.000.000.000	13,05
4	AUTO	2009	578.745.000.000	11,76
5	BUDI	2009	239.422.000.000	11,38
6	DVLA	2009	5.688.757.000	9,76
7	EKAD	2009	-5.568.259.218	-9,75
8	ESTI	2009	32.090.838.033	10,51
9	GGRM	2009	3.265.201.000.000	12,51
10	GJTL	2009	1.137.405.000.000	12,06
11	HMSP	2009	4.305.596.000.000	12,63
12	INTP	2009	3.184.421.623.015	12,50
13	JPRS	2009	-9.626.220.956	-9,98
14	KDSI	2009	7.543.040.735	9,88
15	LION	2009	50.456.390.635	10,70
16	LMSH	2009	4.064.913.956	9,61
17	PYFA	2009	5.020.232.151	9,70
18	RICKY	2009	60.559.677.429	10,78
19	SMCB	2009	1.542.865.000.000	12,19
20	SMGR	2009	4.246.498.651.000	12,63
21	SMSM	2009	268.070.416.818	11,43
22	SRSN	2009	-26.580.923.000	-10,42
23	TOTO	2009	227.527.798.490	11,36
24	VOKS	2009	27.307.165.942	10,44

**Lanjutan****2010**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Arus Kas Operasi</b>	<b>Logaritma</b>
25	ADMG	2010	170.451.080.000	11,23
26	ARNA	2010	115.491.387.547	11,06
27	ASII	2010	2.907.000.000.000	12,46
28	AUTO	2010	374.748.000.000	11,57
29	BUDI	2010	157.306.000.000	11,20
30	DVLA	2010	130.614.145.000	11,12
31	EKAD	2010	13.961.224.282	10,14
32	ESTI	2010	1.995.597.638	9,30
33	GGRM	2010	2.872.598.000.000	12,46
34	GJTL	2010	1.010.980.000.000	12,00
35	HMSP	2010	7.059.975.000.000	12,85
36	INTP	2010	3.376.092.402.560	12,53
37	JPRS	2010	48.826.247.303	10,69
38	KDSI	2010	-22.474.112.908	-10,35
39	LION	2010	32.525.842.443	10,51
40	LMSH	2010	9.647.718.776	9,98
41	PYFA	2010	9.538.086.241	9,98
42	RICKY	2010	32.999.035.530	10,52
43	SMCB	2010	1.061.726.000.000	12,03
44	SMGR	2010	3.359.368.278.000	12,53
45	SMSM	2010	151.302.099.412	11,18
46	SRSN	2010	7.790.064.000	9,89
47	TOTO	2010	156.057.916.260	11,19
48	VOKS	2010	114.921.610.808	11,06

**Lanjutan****2011**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Arus Kas Operasi</b>	<b>Logaritma</b>
49	ADMG	2011	347.091.222.000	11,54
50	ARNA	2011	143.852.597.439	11,16
51	ASII	2011	9.330.000.000.000	12,97
52	AUTO	2011	258.576.000.000	11,41
53	BUDI	2011	74.060.000.000	10,87
54	DVLA	2011	72.518.015.000	10,86
55	EKAD	2011	14.468.283.957	10,16
56	ESTI	2011	15.086.631.711	10,18
57	GGRM	2011	-90.307.000.000	-10,96
58	GJTL	2011	217.732.000.000	11,34
59	HMSP	2011	11.088.270.000.000	13,04
60	INTP	2011	3.883.711.000.000	12,59
61	JPRS	2011	-36.795.304.974	-10,57
62	KDSI	2011	45.615.668.873	10,66
63	LION	2011	40.207.285.424	10,60
64	LMSH	2011	5.100.086.069	9,71
65	PYFA	2011	1.688.060.047	9,23
66	RICKY	2011	15.787.878.475	10,20
67	SMCB	2011	2.086.236.000.000	12,32
68	SMGR	2011	4.415.753.322.000	12,65
69	SMSM	2011	229.766.347.392	11,36
70	SRSN	2011	29.713.806.000	10,47
71	TOTO	2011	233.247.021.169	11,37
72	VOKS	2011	138.014.318.424	11,14

### Lampiran 3

#### Hasil Arus Kas Investasi

2009

No	Kode Emiten	Tahun	Arus Kas Investasi	Logaritma
1	ADMG	2009	-101.879.203.000	-11,01
2	ARNA	2009	-16.051.712.228	-10,21
3	ASII	2009	-4.771.000.000.000	-12,68
4	AUTO	2009	-34.323.000.000	-10,54
5	BUDI	2009	-95.326.000.000	-10,98
6	DVLA	2009	-19.888.445.000	-10,30
7	EKAD	2009	-3.302.680.711	-9,52
8	ESTI	2009	-18.368.978.653	-10,26
9	GGRM	2009	-1.387.254.000.000	-12,14
10	GJTL	2009	-394.041.000.000	-11,60
11	HMSP	2009	-493.671.000.000	-11,69
12	INTP	2009	-247.369.437.444	-11,39
13	JPRS	2009	-99.900.506.850	-11,00
14	KDSI	2009	-9.252.685.984	-9,97
15	LION	2009	3.036.005.755	9,48
16	LMSH	2009	-11.864.575.796	-10,07
17	PYFA	2009	-187.0024.863	-9,27
18	RICKY	2009	108.765.1384	9,04
19	SMCB	2009	-470.119.000.000	-11,67
20	SMGR	2009	-3.347.290.902.000	-12,52
21	SMSM	2009	-61.087.839.187	-10,79
22	SRSN	2009	-1.919.050.000	-9,28
23	TOTO	2009	20.663.415.849	10,32
24	VOKS	2009	-31.122.751.155	-10,49

**Lanjutan****2010**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Arus Kas Investasi</b>	<b>Logaritma</b>
25	ADMG	2010	107.175.836.000	11,03
26	ARNA	2010	7.972.409.549	9,90
27	ASII	2010	-6.894.000.000.000	-12,84
28	AUTO	2010	-206.592.000.000	-11,32
29	BUDI	2010	-148.016.000.000	-11,17
30	DVLA	2010	-31.815.113.000	-10,50
31	EKAD	2010	-11.998.665.625	-10,08
32	ESTI	2010	-46.371.232.762	-10,67
33	GGRM	2010	-1.094.197.000.000	-12,04
34	GJTL	2010	-858.996.000.000	-11,93
35	HMSP	2010	-291.072.000.000	-11,46
36	INTP	2010	-435.832.645.144	-11,64
37	JPRS	2010	-37.220.329.822	-10,57
38	KDSI	2010	-11.091.977.392	-10,05
39	LION	2010	-4.203.548.528	-9,62
40	LMSH	2010	-1.042.072.534	-9,02
41	PYFA	2010	-2.733.215.606	-9,44
42	RICKY	2010	98.976.660	8,00
43	SMCB	2010	-254.873.000.000	-11,41
44	SMGR	2010	1.771.239.508.000	12,25
45	SMSM	2010	-11.959.881.6067	-11,08
46	SRSN	2010	40.685.063.000	10,61
47	TOTO	2010	-19.611.527.321	-10,29
48	VOKS	2010	-34.199.616.482	-10,53

**Lanjutan****2011**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Arus Kas Investasi</b>	<b>Logaritma</b>
49	ADMG	2011	-140.274.904.000	-11,15
50	ARNA	2011	-22.240.989.655	-10,35
51	ASII	2011	-8.677.000.000.000	-12,94
52	AUTO	2011	-450.800.000.000	-11,65
53	BUDI	2011	-192.787.000.000	-11,29
54	DVLA	2011	-34.186.379.000	-10,53
55	EKAD	2011	-5.069.867.854	-9,70
56	ESTI	2011	-44.798.524.352	-10,65
57	GGRM	2011	-1.813.859.000.000	-12,26
58	GJTL	2011	-505.610.000.000	-11,70
59	HMSP	2011	-96.576.000.000	-10,98
60	INTP	2011	-504.789.000.000	-11,70
61	JPRS	2011	35.542.377.500	10,55
62	KDSI	2011	-19.227.761.428	-10,28
63	LION	2011	-5.851.550.300	-9,77
64	LMSH	2011	1.719.765.097	9,24
65	PYFA	2011	-2.087.657.711	-9,32
66	RICKY	2011	-20.912.184.021	-10,32
67	SMCB	2011	-946.310.000.000	-11,98
68	SMGR	2011	-4.295.179.378.000	-12,63
69	SMSM	2011	-100.427.855.529	-11,00
70	SRSN	2011	1.218.042.000	9,09
71	TOTO	2011	-165.987.564.417	-11,22
72	VOKS	2011	-175.857.110.526	-11,25

#### Lampiran 4

#### Hasil Perhitungan Arus Kas Pendanaan

2009

No	Kode Emiten	Tahun	Arus Kas Pendanaan	Logaritma
1	ADMG	2009	-45.422.842.000	-10,66
2	ARNA	2009	-79.642.397.586	-10,90
3	ASII	2009	-5.994.000.000.000	-12,78
4	AUTO	2009	-300.776.000.000	-11,48
5	BUDI	2009	-229.662.000.000	-11,36
6	DVLA	2009	-27.053.748.000	-10,43
7	EKAD	2009	5.987.787.525	9,78
8	ESTI	2009	-35.933.982.491	-10,56
9	GGRM	2009	-1.771.792.000.000	-12,25
10	GJTL	2009	-50.194.000.000	-10,70
11	HMSP	2009	-3.449.997.000.000	-12,54
12	INTP	2009	-1.079.450.550.717	-12,03
13	JPRS	2009	0	0
14	KDSI	2009	14.284.369.963	10,15
15	LION	2009	-6.909.836.575	-9,84
16	LMSH	2009	7.565.264.100	9,88
17	PYFA	2009	-2.002.024.316	-9,30
18	RICKY	2009	-44.255.977.061	-10,65
19	SMCB	2009	-1.586.305.000.000	-12,20
20	SMGR	2009	-1.235.627.435.000	-12,09
21	SMSM	2009	-211.918.732.297	-11,33
22	SRSN	2009	-9.526.346.000	-9,98
23	TOTO	2009	-148.028.183.565	-11,17
24	VOKS	2009	-16.770.618.953	-10,22



**Lanjutan****2010**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Arus Kas Pendanaan</b>	<b>Logaritma</b>
25	ADMG	2010	-34.513.162.000	-10,54
26	ARNA	2010	69.842.820.345	10,84
27	ASII	2010	2.334.000.000.000	12,37
28	AUTO	2010	-450.444.000.000	-11,65
29	BUDI	2010	112.585.000.000	11,05
30	DVLA	2010	-32.958.927.000	-10,52
31	EKAD	2010	-1.007.190.252	-9,00
32	ESTI	2010	43.789.716.534	10,64
33	GGRM	2010	-1.745.964.000.000	-12,24
34	GJTL	2010	-59.097.000.000	-10,77
35	HMSP	2010	-3.433.861.000.000	-12,54
36	INTP	2010	-883.854.421.928	-11,95
37	JPRS	2010	0	0
38	KDSI	2010	35.412.281.496	10,55
39	LION	2010	-6.406.073.525	-9,81
40	LMSH	2010	-10.145.571.575	-10,01
41	PYFA	2010	-6.086.539.902	-9,78
42	RICKY	2010	48.041.880.737	10,68
43	SMCB	2010	-116.674.000.000	-11,07
44	SMGR	2010	-1.334.114.101.000	-12,13
45	SMSM	2010	-26.078.085.996	-10,42
46	SRSN	2010	-48.731.965.000	-10,69
47	TOTO	2010	-122.960.368.892	-11,09
48	VOKS	2010	-106.261.679.872	-11,03

**Lanjutan****2011**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Arus Kas Pendanaan</b>	<b>Logaritma</b>
49	ADMG	2011	-42.234.935.000	-10,63
50	ARNA	2011	-151.629.295.015	-11,18
51	ASII	2011	5.382.000.000.000	12,73
52	AUTO	2011	73.119.000.000	10,86
53	BUDI	2011	67.715.000.000	10,83
54	DVLA	2011	-33.600.000.000	-10,53
55	EKAD	2011	-5.067.812.494	-9,70
56	ESTI	2011	46.037.806.286	10,66
57	GGRM	2011	1.752.874.000.000	12,24
58	GJTL	2011	-31.791.000.000	-10,50
59	HMSP	2011	-12.131.130	-7,08
60	INTP	2011	-1.190.000.000	-9,08
61	JPRS	2011	0	0
62	KDSI	2011	-44.117.984.912	-10,64
63	LION	2011	52.535.147.701	10,72
64	LMSH	2011	1.776.888.542	9,25
65	PYFA	2011	1.072.568.598	9,03
66	RICKY	2011	15.463.234.093	10,19
67	SMCB	2011	-1.082.375.000.000	-12,03
68	SMGR	2011	-409.206.585.000	-11,61
69	SMSM	2011	-134.628.465.158	-11,13
70	SRSN	2011	-32.217.029.000	-10,51
71	TOTO	2011	-56.792.731.001	-10,75
72	VOKS	2011	119.112.061.862	11,08

## Lampiran 5

### Hasil Perhitungan Laba Akuntansi

2009

No	Kode Emiten	Tahun	Laba Akuntansi	Logaritma
1	ADMG	2009	53.811.287.000	10,73
2	ARNA	2009	63.888.414.158	10,81
3	ASII	2009	1.040.000.000.000	12,02
4	AUTO	2009	768.265.000.000	11,89
5	BUDI	2009	146.415.000.000	11,17
6	DVLA	2009	72.272.233.000	10,86
7	EKAD	2009	16.443.338.453	10,22
8	ESTI	2009	7.686.659.423	9,89
9	GGRM	2009	3.455.702.000.000	12,54
10	GJTL	2009	905.330.000.000	11,96
11	HMSP	2009	5.087.339.000.000	12,71
12	INTP	2009	2.746.654.071.082	12,44
13	JPRS	2009	1.917.377.909	9,28
14	KDSI	2009	10.510.515.055	10,02
15	LION	2009	33.613.329.078	10,53
16	LMSH	2009	2.400.507.034	9,38
17	PYFA	2009	3.772.968.359	9,58
18	RICKY	2009	3.572.481.645	9,55
19	SMCB	2009	895.751.000.000	11,95
20	SMGR	2009	3.326.487.957.000	12,52
21	SMSM	2009	132.850.275.038	11,12
22	SRSN	2009	25.380.247.000	10,40
23	TOTO	2009	182.820.895.226	11,26
24	VOKS	2009	53.563.469.865	10,73

**Lanjutan****2010**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Laba Akuntansi</b>	<b>Logaritma</b>
25	ADMG	2010	37.585.930.000	10,58
26	ARNA	2010	79.039.853.128	10,90
27	ASII	2010	14.366.000.000	10,16
28	AUTO	2010	1.141.179.000.000	12,06
29	BUDI	2010	46.130.000.000	10,66
30	DVLA	2010	110.880.522.000	11,04
31	EKAD	2010	24.485.164.898	10,39
32	ESTI	2010	1.487.272.540	9,17
33	GGRM	2010	4.146.282.000.000	12,62
34	GJTL	2010	830.624.000.000	11,92
35	HMSP	2010	6.421.429.000.000	12,81
36	INTP	2010	3.224.941.884.793	12,51
37	JPRS	2010	28.445.580.508	10,45
38	KDSI	2010	16.892.153.755	10,23
39	LION	2010	38.631.299.358	10,59
40	LMSH	2010	7.350.536.344	9,87
41	PYFA	2010	4.199.202.953	9,62
42	RICKY	2010	10.817.923.214	10,03
43	SMCB	2010	3.831.450.000.000	12,58
44	SMGR	2010	3.633.219.892.000	12,56
45	SMSM	2010	150.420.111.988	11,18
46	SRSN	2010	9.830.269.000	9,99
47	TOTO	2010	193.797.649.353	11,29
48	VOKS	2010	10.066.230.211	10,00

**Lanjutan****2011**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Laba Akuntansi</b>	<b>Logaritma</b>
49	ADMG	2011	284.061.527.000	11,45
50	ARNA	2011	95.949.405.045	10,98
51	ASII	2011	21.348.000.000.000	13,33
52	AUTO	2011	1.101.583.000.000	12,04
53	BUDI	2011	65.643.000.000	10,82
54	DVLA	2011	120.915.340.000	11,08
55	EKAD	2011	27.747.625.873	10,44
56	ESTI	2011	3.271.192.448	9,51
57	GGRM	2011	4.058.102.000.000	12,61
58	GJTL	2011	489.016.000.000	11,69
59	HMSP	2011	8.051.057.000.000	12,91
60	INTP	2011	3.601.516.000.000	12,56
61	JPRS	2011	37.684.943.108	10,58
62	KDSI	2011	23.628.732.460	10,37
63	LION	2011	52.535.147.701	10,72
64	LMSH	2011	10.897.341.682	10,04
65	PYFA	2011	5.172.045.680	9,71
66	RICKY	2011	12.209.645.239	10,09
67	SMCB	2011	1.054.987.000.000	12,02
68	SMGR	2011	3.955.272.512.000	12,60
69	SMSM	2011	23.987.816.000	10,38
70	SRSN	2011	219.260.485.960	11,34
71	TOTO	2011	218.724.016.284	11,34
72	VOKS	2011	110.621.028.048	11,04

**Lampiran 6****Hasil Perhitungan Return Saham****2009**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Tanggal</b>	<b>Hari</b>	<b>Saham</b>	<b>Rit</b>
1	ADMG	2009	18-Mar-10	0	136	
			19-Mar-10	1	137	0,007
			22-Mar-10	2	168	0,226
			23-Mar-10	3	146	-0,131
			24-Mar-10	4	141	-0,034
			25-Mar-10	5	142	0,007
2	ARNA	2009	8-Mar-10	0	180	
			9-Mar-10	1	180	0
			10-Mar-10	2	180	0
			11-Mar-10	3	175	-0,028
			12-Mar-10	4	176	0,006
			15-Mar-10	5	175	-0,006
3	ASII	2009	24-Feb-10	0	3.680	
			25-Feb-10	1	3.625	-0.015
			1-Mar-10	2	3.685	0,017
			2-Mar-10	3	3.620	-0,018
			3-Mar-10	4	3.615	-0,001
			4-Mar-10	5	3.605	-0,003
4	AUTO	2009	18-Feb-10	0	1.330	
			19-Feb-10	1	1.270	-0,045
			22-Feb-10	2	1.260	-0,008
			23-Feb-10	3	1.280	0,016
			24-Feb-10	4	1.260	-0,016
			25-Feb-10	5	1.280	0,016
5	BUDI	2009	23-Mar-10	0	220	
			24-Mar-10	1	255	0,159
			25-Mar-10	2	225	-0,118
			26-Mar-10	3	230	0,022
			29-Mar-10	4	235	0,022
			30-Mar-10	5	230	-0,021
6	DVLA	2009	17-Feb-10	0	725	
			18-Feb-10	1	725	0
			19-Feb-10	2	725	0
			22-Feb-10	3	725	0

			23-Feb-10	4	725	0
			24-Feb-10	5	725	0
7	EKAD	2009	17-Mar-10	0	101	
			18-Mar-10	1	100	-0,010
			19-Mar-10	2	101	0,010
			22-Mar-10	3	101	0
			23-Mar-10	4	103	0,020
			24-Mar-10	5	103	0
8	ESTI	2009	17-Mar-11	0	60	
			18-Mar-10	1	60	0
			19-Mar-10	2	60	0
			22-Mar-10	3	60	0
			23-Mar-10	4	60	0
			24-Mar-10	5	60	0
9	GGRM	2009	25-Mar-10	0	25.800	
			26-Mar-10	1	25.600	-0,008
			29-Mar-10	2	25.500	-0,004
			30-Mar-10	3	25.350	-0,006
			31-Mar-10	4	24.750	-0,024
			1-Apr-10	5	25.250	0,020
10	GJTL	2009	22-Mar-10	0	770	
			23-Mar-10	1	700	-0,091
			24-Mar-10	2	700	0
			25-Mar-10	3	700	0
			26-Mar-10	4	700	0
			29-Mar-10	5	720	0,029
11	HMSP	2009	17-Mar-10	0	13.700	
			18-Mar-10	1	13.600	-0,007
			19-Mar-10	2	13.650	0,004
			22-Mar-10	3	13.550	-0,007
			23-Mar-10	4	13.400	-0,011
			24-Mar-10	5	13.400	0
12	INTP	2009	3-Mar-10	0	13.500	
			4-Mar-10	1	13.200	-0,022
			5-Mar-10	2	13.300	0,008
			8-Mar-10	3	13.500	0,015
			9-Mar-10	4	13.700	0,015
			10-Mar-10	5	14.000	0,022
13	JPRS	2009	9-Feb-10	0	225	

			10-Feb-10	1	220	-0,022
			11-Feb-10	2	210	-0,045
			12-Feb-10	3	220	0,048
			15-Feb-10	4	220	0
			16-Feb-10	5	215	-0,023
14	KDSI	2009	11-Mar-10	0	155	
			12-Mar-10	1	158	0,019
			15-Mar-10	2	155	-0,019
			17-Mar-10	3	157	0,013
			18-Mar-10	4	160	0,019
			19-Mar-10	5	160	0
15	LION	2009	10-Mar-10	0	2.100	
			11-Mar-10	1	2.100	0
			12-Mar-10	2	2.100	0
			15-Mar-10	3	2.100	0
			17-Mar-10	4	2.100	0
			18-Mar-10	5	2.100	0
16	LMSH	2009	5-Mar-10	0	2.400	
			8-Mar-10	1	2.400	0
			9-Mar-10	2	2.400	0
			10-Mar-10	3	2.400	0
			11-Mar-10	4	2.400	0
			12-Mar-10	5	2.400	0
17	PYFA	2009	15-Mar-10	0	102	
			17-Mar-10	1	102	0
			18-Mar-10	2	102	0
			19-Mar-10	3	102	0
			22-Mar-10	4	102	0
			23-Mar-10	5	104	0,020
18	RICKY	2009	25-Mar-10	0	170	
			26-Mar-10	1	170	0
			29-Mar-10	2	170	0
			30-Mar-10	3	170	0
			31-Mar-10	4	170	0
			1-Mar-10	5	170	0
19	SMCB	2009	2-Feb-10	0	1.620	
			3-Feb-10	1	1.640	0,012
			4-Feb-10	2	1.700	0,037
			5-Feb-10	3	1.630	-0,041



			8-Feb-10	4	1.620	-0,006
			9-Feb-10	5	1.650	0,019
20	SMGR	2009	17-Mar-10	0	7.850	
			18-Mar-10	1	7.650	-0,026
			19-Mar-10	2	7.700	0,006
			20-Mar-10	3	7.600	-0,013
			23-Mar-10	4	7.600	0
			24-Mar-10	5	7.700	0,013
21	SMSM	2009	22-Mar-10	0	1.230	
			23-Mar-10	1	1.310	0,065
			24-Mar-10	2	1.330	0,015
			25-Mar-10	3	1.310	-0,015
			26-Mar-10	4	1.300	-0,008
			29-Mar-10	5	1.300	0
22	SRSN	2009	8-Mar-10	0	57	
			9-Mar-10	1	58	0,017
			10-Mar-10	2	59	0,017
			11-Mar-10	3	59	0
			12-Mar-10	4	59	0
			15-Mar-10	5	60	0,017
23	TOTO	2009	22-Mar-10	0	850	
			23-Mar-10	1	850	0
			24-Mar-10	2	850	0
			25-Mar-10	3	850	0
			26-Mar-10	4	850	0
			29-Mar-10	5	850	0
24	VOKS	2009	18-Mar-10	0	360	
			19-Mar-10	1	360	0
			22-Mar-10	2	360	0
			23-Mar-10	3	360	0
			24-Mar-10	4	360	0
			25-Mar-10	5	360	0

**Lanjutan**

**2009**

<b>No</b>	<b>Kode Emiten</b>	$\sum_{i=1}^I \text{Rit}$	$\frac{\sum_{i=1}^I \text{Rit}}{5}$
1	ADMG	0,076	0,015
2	ARNA	-0,028	-0,006
3	ASII	-0,020	-0,004
4	AUTO	-0,037	-0,007
5	BUDI	0,064	0,013
6	DVLA	0	0
7	EKAD	0,020	0,004
8	ESTI	0	0
9	GGRM	-0,021	-0,004
10	GJTL	-0,062	-0,012
11	HMSP	-0,022	-0,004
12	INTP	0,037	0,007
13	JPRS	-0,043	-0,009
14	KDSI	0,032	0,006
15	LION	0	0
16	LMSH	0	0
17	PYFA	0,020	0,004
18	RICKY	0	0
19	SMCB	0,020	0,004
20	SMGR	-0,020	-0,004
21	SMSM	0,058	0,012
22	SRSN	0,051	0,010
23	TOTO	0	0
24	VOKS	0	0

**Lanjutan****2010**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Tanggal</b>	<b>Hari</b>	<b>Saham</b>	<b>Rit</b>
1	ADMG	2010	18-Mar-11	0	188	
			21-Mar-11	1	187	-0,005
			22-Mar-11	2	188	0,005
			23-Mar-11	3	191	0,016
			24-Mar-11	4	194	0,016
			25-Mar-11	5	199	0,026
2	ARNA	2010	15-Mar-11	0	260	
			16-Mar-11	1	250	-0,038
			17-Mar-11	2	250	0
			18-Mar-11	3	255	0,020
			21-Mar-11	4	250	-0,020
			22-Mar-11	5	250	0
3	ASII	2010	24-Feb-11	0	5.140	
			25-Feb-11	1	5.155	0,003
			28-Feb-11	2	5.205	0,010
			1-Mar-11	3	5.400	0,037
			2-Mar-11	4	5.400	0
			3-Mar-11	5	5.400	0
4	AUTO	2010	18-Feb-11	0	2.580	
			21-Feb-11	1	2.570	-0,004
			22-Feb-11	2	2.520	-0,019
			23-Feb-11	3	2.530	0,004
			24-Feb-11	4	2.790	0,103
			25-Feb-11	5	2.770	-0,007
5	BUDI	2010	23-Mar-11	0	210	
			24-Mar-11	1	215	0,024
			25-Mar-11	2	210	-0,023
			28-Mar-11	3	215	0,024
			29-Mar-11	4	210	-0,023
			30-Mar-11	5	215	0,024
6	DVLA	2010	28-Feb-11	0	1.020	
			1-Mar-11	1	1.040	0,020
			2-Mar-11	2	1.010	-0,029
			3-Mar-11	3	1.020	0,010
			4-Mar-11	4	1.020	0

			7-Mar-11	5	1.020	0
7	EKAD	2010	21-Mar-11	0	212	
			22-Mar-11	1	212	0
			23-Mar-11	2	208	-0,019
			24-Mar-11	3	208	0
			25-Mar-11	4	208	0
			28-Mar-11	5	216	0,038
8	ESTI	2010	16-Mar-11	0	100	
			17-Mar-11	1	100	0
			18-Mar-11	2	100	0
			21-Mar-11	3	100	0
			22-Mar-11	4	100	0
			23-Mar-11	5	100	0
9	GGRM	2010	28-Mar-11	0	42.550	
			29-Mar-11	1	41.650	-0,021
			30-Mar-11	2	42.700	0,025
			31-Mar-11	3	41.850	-0,020
			1-Apr-11	4	40.950	-0,022
			4-Apr-11	5	40.950	0
10	GJTL	2010	22-Mar-11	0	2.125	
			23-Mar-11	1	2.100	-0,012
			24-Mar-11	2	2.150	0,024
			25-Mar-11	3	2.125	-0,012
			28-Mar-11	4	2.150	0,012
			29-Mar-11	5	2.125	-0,012
11	HMSP	2010	16-Mar-11	0	25.500	
			17-Mar-11	1	25.400	-0,004
			18-Mar-11	2	25.950	0,022
			21-Mar-11	3	25.950	0
			22-Mar-11	4	25.950	0
			23-Mar-11	5	26.500	0,021
12	INTP	2010	28-Feb-11	0	14.400	
			1-Mar-11	1	14.500	0,007
			2-Mar-11	2	14.200	-0,021
			3-Mar-11	3	14.300	0,007
			4-Mar-11	4	14.750	0,031
			7-Mar-11	5	14.700	-0,003
13	JPRS	2010	23-Mar-11	0	610	
			24-Mar-11	1	630	0,033

			25-Mar-11	2	620	-0,016
			28-Mar-11	3	610	-0,016
			29-Mar-11	4	600	-0,016
			30-Mar-11	5	590	-0,017
14	KDSI	2010	11-Mar-11	0	189	
			14-Mar-11	1	205	0,085
			15-Mar-11	2	200	-0,024
			16-Mar-11	3	188	-0,060
			17-Mar-11	4	186	-0,011
			18-Mar-11	5	186	0
15	LION	2010	11-Mar-11	0	3.800	
			14-Mar-11	1	3.800	0
			15-Mar-11	2	3.800	0
			16-Mar-11	3	3.800	0
			17-Mar-11	4	3.800	0
			18-Mar-11	5	3.800	0
16	LMSH	2010	4-Mar-11	0	4.800	
			8-Mar-11	1	5.100	0,063
			9-Mar-11	2	4.800	-0,059
			10-Mar-11	3	4.800	0
			11-Mar-11	4	4.800	0
			14-Mar-11	5	4.800	0
17	PYFA	2010	14-Mar-11	0	121	
			15-Mar-11	1	121	0
			16-Mar-11	2	121	0
			17-Mar-11	3	120	-0,008
			18-Mar-11	4	122	0,017
			22-Mar-11	5	122	0
18	RICKY	2010	21-Mar-11	0	168	
			22-Mar-11	1	171	0,018
			23-Mar-11	2	194	0,135
			24-Mar-11	3	195	0,005
			25-Mar-11	4	197	0,010
			26-Mar-11	5	179	-0,091
19	SMCB	2010	31-Jan-11	0	1.970	
			1-Feb-11	1	1.980	0,005
			2-Feb-11	2	1.970	-0,005
			4-Feb-11	3	1.950	-0,010
			7-Feb-11	4	1.900	-0,026

			8-Feb-11	5	1.900	0
20	SMGR	2010	8-Mar-11	0	8.900	
			9-Mar-11	1	8.900	0
			10-Mar-11	2	8.850	-0,006
			11-Mar-11	3	8.800	-0,006
			14-Mar-11	4	8.900	0,011
			15-Mar-11	5	8.750	-0,017
21	SMSM	2010	21-Mar-11	0	1.090	
			22-Mar-11	1	1.090	0
			23-Mar-11	2	1.080	-0,009
			24-Mar-11	3	1.100	0,019
			25-Mar-11	4	1.100	0
			28-Mar-11	5	1.100	0
22	SRSN	2010	21-Mar-11	0	54	
			22-Mar-11	1	55	0,019
			23-Mar-11	2	55	0
			24-Mar-11	3	55	0
			25-Mar-11	4	55	0
			28-Mar-11	5	55	0
23	TOTO	2010	28-Mar-11	0	3.500	
			29-Mar-11	1	3.500	0
			30-Mar-11	2	3.500	0
			31-Mar-11	3	3.500	0
			1-Apr-11	4	3.500	0
			4-Apr-11	5	3.500	0
24	VOKS	2010	18-Mar-11	0	440	
			21-Mar-11	1	440	0
			22-Mar-11	2	440	0
			23-Mar-11	3	440	0
			24-Mar-11	4	450	0,023
			25-Mar-11	5	450	0

**Lanjutan**

**2010**

No	Kode Emiten	$\sum_{i=1}^I \text{Rit}$	$\frac{\sum_{i=1}^I \text{Rit}}{5}$
1	ADMG	0,057	0,011
2	ARNA	-0,038	-0,008
3	ASII	0,050	0,010
4	AUTO	0,076	0,015
5	BUDI	0,025	0,005
6	DVLA	0,001	0
7	EKAD	0,020	0,004
8	ESTI	0	0
9	GGRM	-0,037	-0,007
10	GJTL	0,001	0
11	HMSP	0,039	0,008
12	INTP	0,021	0,004
13	JPRS	-0,032	-0,006
14	KDSI	-0,010	-0,002
15	LION	0	0
16	LMSH	0,004	0,001
17	PYFA	0,008	0,002
18	RICKY	0,076	0,015
19	SMCB	-0,036	-0,007
20	SMGR	-0,017	-0,003
21	SMSM	0,009	0,002
22	SRSN	0,019	0,004
23	TOTO	0	0
24	VOKS	0,023	0,005

**Lanjutan**

**2011**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Tanggal</b>	<b>Hari</b>	<b>Saham</b>	<b>Rit</b>
1	ADMG	2011	27-Mar-12	0	530	
			28-Mar-12	1	540	0,019
			29-Mar-12	2	540	0
			30-Mar-12	3	550	0,019
			2-Apr-12	4	550	0
			3-Apr-12	5	540	-0,018
2	ARNA	2011	5-Mar-12	0	540	
			6-Mar-12	1	530	-0,019
			7-Mar-12	2	540	0,019
			8-Mar-12	3	540	0
			9-Mar-12	4	550	0,019
			12-Mar-12	5	560	0,018
3	ASII	2011	24-Feb-12	0	6.825	
			27-Feb-12	1	6.870	0,007
			28-Feb-12	2	6.980	0,016
			29-Feb-12	3	7.085	0,015
			1-Mar-12	4	6.965	-0,017
			2-Mar-12	5	7.000	0,005
4	AUTO	2011	20-Feb-12	0	3.450	
			21-Feb-12	1	3.475	0,007
			22-Feb-12	2	3.425	-0,014
			23-Feb-12	3	3.450	0,007
			24-Feb-12	4	3.400	-0,014
			27-Feb-12	5	3.325	-0,022
5	BUDI	2011	22-Mar-12	0	245	
			26-Mar-12	1	245	0
			27-Mar-12	2	240	-0,020
			28-Mar-12	3	245	0,021
			29-Mar-12	4	240	-0,020
			30-Mar-12	5	240	0
6	DVLA	2011	15-Feb-12	0	1.210	
			16-Feb-12	1	1.210	0
			17-Feb-12	2	1.210	0
			20-Feb-12	3	1.210	0
			21-Feb-12	4	1.210	0



			22-Feb-12	5	1.210	0
7	EKAD	2011	7-Mar-12	0	320	
			8-Mar-12	1	325	0,016
			9-Mar-12	2	345	0,062
			12-Mar-12	3	335	-0,029
			13-Mar-12	4	330	-0,015
			14-Mar-12	5	330	0
8	ESTI	2011	20-Mar-12	0	180	
			21-Mar-12	1	180	0
			22-Mar-12	2	180	0
			26-Mar-12	3	180	0
			27-Mar-12	4	180	0
			28-Mar-12	5	180	0
9	GGRM	2011	13-Mar-12	0	55.400	
			14-Mar-12	1	56.300	0,016
			15-Mar-12	2	55.600	-0,012
			16-Mar-12	3	54.500	-0,020
			19-Mar-12	4	52.900	-0,029
			20-Mar-12	5	52.700	-0,004
10	GJTL	2011	27-Mar-12	0	2.700	
			28-Mar-12	1	2.675	-0,009
			29-Mar-12	2	2.675	0
			30-Mar-12	3	2.675	0
			2-Apr-12	4	2.675	0
			3-Apr-12	5	2.650	-0,009
11	HMSP	2011	16-Mar-12	0	52.650	
			20-Mar-12	1	52.950	0,006
			21-Mar-12	2	52.800	-0,003
			22-Mar-12	3	52.750	-0,001
			26-Mar-12	4	52.650	-0,002
			27-Mar-12	5	52.650	0
12	INTP	2011	12-Mar-12	0	17.900	
			13-Mar-12	1	18.000	0,006
			14-Mar-12	2	18.350	0,019
			15-Mar-12	3	18.350	0
			16-Mar-12	4	17.300	-0,057
			19-Mar-11	5	18.350	0,061
13	JPRS	2011	21-Mar-12	0	520	
			22-Mar-12	1	520	0

			26-Mar-12	2	530	0,019
			27-Mar-12	3	528	-0,004
			28-Mar-12	4	530	0,004
			29-Mar-12	5	530	0
14	KDSI	2011	14-Feb-12	0	260	
			15-Feb-12	1	255	-0,019
			16-Feb-12	2	250	-0,020
			19-Feb-12	3	250	0
			20-Feb-12	4	250	0
			21-Feb-12	5	260	0,040
15	LION	2011	12-Mar-12	0	5.000	
			13-Mar-12	1	5.000	0
			14-Mar-12	2	5.000	0
			15-Mar-12	3	5.000	0
			16-Mar-12	4	5.000	0
			19-Mar-12	5	5.000	0
16	LMSH	2011	12-Mar-12	0	5.000	
			13-Mar-12	1	5.000	0
			14-Mar-12	2	5.000	0
			15-Mar-12	3	5.100	0,02
			16-Mar-12	4	5.100	0
			19-Mar-12	5	5.100	0
17	PYFA	2011	28-Feb-12	0	192	
			29-Feb-12	1	187	-0,026
			1-Mar-12	2	187	0
			2-Mar-12	3	187	0
			5-Feb-12	4	185	-0,011
			6-Feb-12	5	186	0,005
18	RICKY	2011	27-Mar-12	0	210	
			28-Mar-12	1	215	0,024
			29-Mar-12	2	215	0
			30-Mar-12	3	215	0
			2-Apr-12	4	250	0,163
			3-Apr-12	5	220	-0,120
19	SMCB	2011	14-Feb-12	0	2.350	
			15-Feb-12	1	2.325	-0,011
			16-Feb-12	2	2.275	-0,022
			17-Feb-12	3	2.300	0,011
			20-Feb-12	4	2.300	0

			21-Feb-12	5	2.325	0,011
20	SMGR	2011	19-Mar-12	0	12.550	
			20-Mar-12	1	12.550	0
			21-Mar-12	2	12.400	-0,012
			22-Mar-12	3	11.900	-0,040
			26-Mar-12	4	12.050	0,013
			27-Mar-12	5	12.300	0,021
21	SMSM	2011	7-Mar-12	0	1.730	
			8-Mar-12	1	1.750	0,012
			9-Mar-12	2	1.760	0,006
			12-Mar-12	3	1.770	0,006
			13-Mar-12	4	1.800	0,017
			14-Mar-12	5	1.800	0
22	SRSN	2011	29-Mar-12	0	61	
			30-Mar-12	1	59	-0,033
			2-Apr-12	2	59	0
			3-Apr-12	3	57	-0,034
			4-Apr-12	4	58	0,018
			5-Apr-12	5	58	0
23	TOTO	2011	27-Mar-12	0	4.910	
			28-Mar-12	1	4.910	0
			29-Mar-12	2	4.910	0
			30-Mar-12	3	4.910	0
			2-Apr-12	4	4.910	0
			3-Apr-12	5	4.910	0
24	VOKS	2011	14-Feb-12	0	930	
			15-Feb-12	1	930	0
			16-Feb-12	2	910	-0,022
			17-Feb-12	3	910	0
			20-Feb-12	4	910	0
			21-Feb-12	5	910	0

**Lanjutan**

**2011**

No	Kode Emiten	$\sum_{i=1}^I \text{Rit}$	$\frac{\sum_{i=1}^I \text{Rit}}{5}$
1	ADMG	0,019	0,004
2	ARNA	0,037	0,007
3	ASII	0,026	0,005
4	AUTO	-0,036	-0,007
5	BUDI	-0,020	-0,004
6	DVLA	0,000	0
7	EKAD	0,033	0,007
8	ESTI	0	0
9	GGRM	-0,049	-0,010
10	GJTL	-0,019	-0,004
11	HMSP	0	0
12	INTP	0,029	0,006
13	JPRS	0,019	0,004
14	KDSI	0,001	0
15	LION	0	0
16	LMSH	0,020	0,004
17	PYFA	-0,031	-0,006
18	RICKY	0,067	0,013
19	SMCB	-0,010	-0,002
20	SMGR	-0,019	-0,004
21	SMSM	0,040	0,008
22	SRSN	-0,049	-0,010
23	TOTO	0	0
24	VOKS	-0,0215	-0,004

## Lampiran 7

### Hasil Input SPSS

#### Tahun 2009

No	Kode Emiten	Tahun	Y	X1	X2	X3	X4
1	ADMG	2009	0,015	11,06	-11,01	-10,66	10,73
2	ARNA	2009	-0,006	10,94	-10,21	-10,90	10,81
3	ASII	2009	-0,004	13,05	-12,68	-12,78	12,02
4	AUTO	2009	-0,007	11,76	-10,54	-11,48	11,89
5	BUDI	2009	0,002	11,38	-10,98	-11,36	11,17
6	DVLA	2009	0	9,76	-10,30	-10,43	10,86
7	EKAD	2009	-0,019	-9,75	-9,52	9,78	10,22
8	ASTI	2009	0	10,51	-10,26	-10,56	9,89
9	GGRM	2009	-0,004	12,51	-12,14	-12,25	12,54
10	GJTL	2009	-0,012	12,06	-11,60	-10,70	11,96
11	HMSP	2009	-0,004	12,63	-11,69	-12,54	12,71
12	INTP	2009	0,007	12,50	-11,39	-12,03	12,44
13	JPRS	2009	-0,009	-9,98	-11,00	0	9,28
14	KDSI	2009	0,006	9,88	-9,97	10,15	10,02
15	LION	2009	0	10,70	9,48	-9,84	10,53
16	LMSH	2009	0	9,61	-10,07	9,88	9,38
17	PYFA	2009	0,004	9,70	-9,27	-9,30	9,58
18	RICKY	2009	0	10,78	9,04	-10,65	9,55
19	SMCB	2009	0,004	12,19	-11,67	-12,20	11,95
20	SMGR	2009	-0,004	12,63	-12,52	-12,09	12,52
21	SMSM	2009	0,012	11,43	-10,79	-11,33	11,12
22	SRSN	2009	0,010	-10,42	-9,28	-9,98	10,40
23	TOTO	2009	0	11,36	10,32	-11,17	11,26
24	VOKS	2009	0	10,44	-10,49	-10,22	10,73

**Lanjutan****2010**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Y</b>	<b>X1</b>	<b>X2</b>	<b>X3</b>	<b>X4</b>
25	ADMG	2010	0,011	11,23	11,03	-10,54	10,58
26	ARNA	2010	-0,008	11,06	9,90	10,84	10,90
27	ASII	2010	0,010	12,46	-12,84	12,37	10,16
28	AUTO	2010	0,015	11,57	-11,32	-11,65	12,06
29	BUDI	2010	0,005	11,20	-11,17	11,05	10,66
30	DVLA	2010	0	11,12	-10,50	-10,52	11,04
31	EKAD	2010	0,004	10,14	-10,08	-9,00	10,39
32	ESTI	2010	0	9,30	-10,67	10,64	9,17
33	GGRM	2010	-0,007	12,46	-12,04	-12,24	12,62
34	GJTL	2010	0	12,00	-11,93	-10,77	11,92
35	HMSP	2010	0,008	12,85	-11,46	-12,54	12,81
36	INTP	2010	0,004	12,53	-11,64	-11,95	12,51
37	JPRS	2010	-0,006	10,69	-10,57	0	10,45
38	KDSI	2010	-0,002	-10,35	-10,05	10,55	10,23
39	LION	2010	0	10,51	-9,62	-9,81	10,59
40	LMSH	2010	0,001	9,98	-9,02	-10,01	9,87
41	PYFA	2010	0,002	9,98	-9,44	-9,78	9,62
42	RICKY	2010	0,015	10,52	8,00	10,68	10,03
43	SMCB	2010	-0,007	12,03	-11,41	-11,07	12,58
44	SMGR	2010	-0,003	12,53	12,25	-12,13	12,56
45	SMSM	2010	0,002	11,18	-11,08	-10,42	11,18
46	SRSN	2010	0,004	9,89	10,61	-10,69	9,99
47	TOTO	2010	0	11,19	-10,29	-11,09	11,29
48	VOKS	2010	0,005	11,06	-10,53	-11,03	10,00

**Lanjutan****2011**

<b>No</b>	<b>Kode Emiten</b>	<b>Tahun</b>	<b>Y</b>	<b>X1</b>	<b>X2</b>	<b>X3</b>	<b>X4</b>
49	ADMG	2011	0,004	11,54	-11,15	-10,63	11,45
50	ARNA	2011	0,007	11,16	-10,35	-11,18	10,98
51	ASII	2011	0,005	12,97	-12,94	12,73	13,33
52	AUTO	2011	-0,007	11,41	-11,65	10,86	12,04
53	BUDI	2011	-0,004	10,87	-11,29	10,83	10,82
54	DVLA	2011	0	10,86	-10,53	-10,53	11,08
55	EKAD	2011	0,007	10,16	-9,70	-9,70	10,44
56	ESTI	2011	0	10,18	-10,65	10,66	9,51
57	GGRM	2011	-0,010	-10,96	-12,26	12,24	12,61
58	GJTL	2011	-0,004	11,34	-11,70	-10,50	11,69
59	HMSP	2011	0	13,04	-10,98	-7,08	12,91
60	INTP	2011	0,006	12,59	-11,70	-9,08	12,56
61	JPRS	2011	0,004	-10,57	10,55	0	10,58
62	KDSI	2011	0	10,66	-10,28	-10,64	10,37
63	LION	2011	0	10,60	-9,77	10,72	10,72
64	LMSH	2011	0,004	9,71	9,24	9,25	10,04
65	PYFA	2011	-0,006	9,23	-9,32	9,03	9,71
66	RICKY	2011	0,013	10,20	-10,32	10,19	10,09
67	SMCB	2011	-0,002	12,32	-11,98	-12,03	12,02
68	SMGR	2011	-0,004	12,65	-12,63	-11,61	12,60
69	SMSM	2011	0,008	11,36	-11,00	-11,13	10,38
70	SRSN	2011	-0,010	10,47	9,09	-10,51	11,34
71	TOTO	2011	0	11,37	-11,22	-10,75	11,34
72	VOKS	2011	-0,004	11,14	-11,25	11,08	11,04

## Lampiran 8

### Analisis Statistik Deskriptif

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Return Saham (Y)	72	-,01900	,01500	,0007083	,00664479
Arus Kas Operasi (X1)	72	-10,96000	13,05000	9,4188889	6,07857761
Arus Kas Investasi (X2)	72	-12,94000	12,25000	-7,7250000	7,62473200
Arus Kas Pendanaan (X3)	72	-12,78000	12,73000	-4,7159722	9,60481667
Laba Akuntansi (X4)	72	9,17000	13,33000	11,0613889	1,06356338
Valid N (listwise)	72				



## Lampiran 9

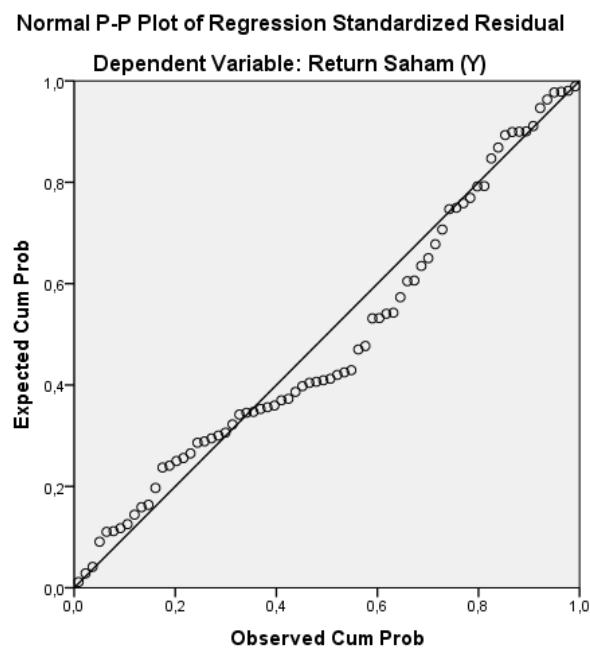
### Uji Asumsi Klasik

#### a. Normalitas Data

		Unstandardized Residual
N		72
Normal Parameters <sup>a,b</sup>	Mean	0E-7
	Std. Deviation	,00628321
	Absolute	,128
Most Extreme Differences	Positive	,128
	Negative	-,064
Kolmogorov-Smirnov Z		1,089
Asymp. Sig. (2-tailed)		,186

a. Test distribution is Normal.

b. Calculated from data.



**b. Uji Multikolonieritas**

Coefficients <sup>a</sup>							
Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	,016	,008		1,875	,065		
1 Arus Kas Operasi (X1)	,000276	,000	,253	2,037	,046	,868	1,152
Arus Kas Investasi (X2)	1,699E-005	,000	,019	,164	,870	,946	1,057
Arus Kas Pendanaan (X3)	-6,947E-005	,000	-,100	-,791	,432	,828	1,208
Laba Akuntansi (X4)	-,002	,001	-,261	-2,032	,046	,811	1,232

a. Dependent Variable: Return Saham (Y)

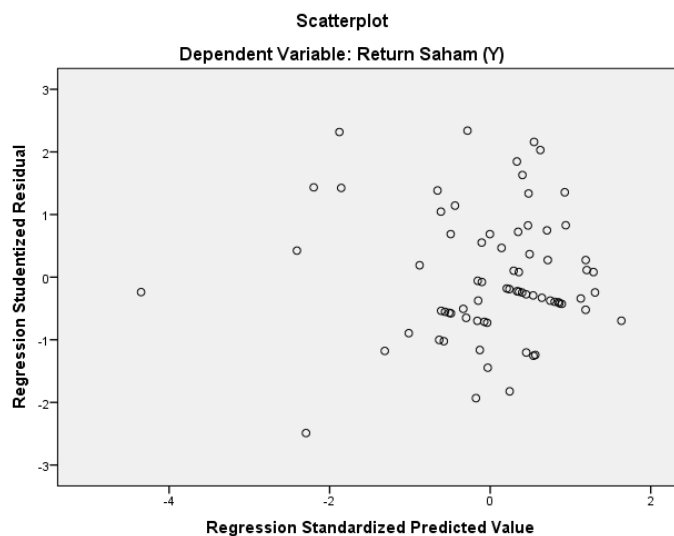
**c. Uji Autokorelasi**

Model Summary <sup>b</sup>					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,325 <sup>a</sup>	,106	,052	,00646805	2,013

a. Predictors: (Constant), Laba Akuntansi (X4), Arus Kas Investasi (X2), Arus Kas Operasi (X1), Arus Kas Pendanaan (X3)

b. Dependent Variable: Return Saham (Y)

**d. Uji Heterokedastisitas**



## Hasil Koefisien Determinasi

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,325 <sup>a</sup>	,106	,052	,00646805	2,013

a. Predictors: (Constant), Laba Akuntansi (X4), Arus Kas Investasi (X2), Arus Kas Operasi (X1), Arus Kas Pendanaan (X3)

b. Dependent Variable: Return Saham (Y)

## Hasil Uji T

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	.009	.008		1.059	.293
Arus Kas Operasi (X1)	.000	.000	.217	1.759	.083
1 Arus Kas Investasi (X2)	.000	.000	.141	1.115	.269
Arus Kas Pendanaan (X3)	2.590E-005	.000	.042	.338	.737
Laba Akuntansi (X4)	-.001	.001	-.128	-1.032	.306

## Hasil Uji Regresi

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	Laba Akuntansi (X4), Arus Kas Investasi (X2), Arus Kas Operasi (X1), Arus Kas Pendanaan (X3) <sup>b</sup>		Enter

a. Dependent Variable: Return Saham (Y)

b. All requested variables entered.

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,325 <sup>a</sup>	,106	,052	,00646805	2,013

a. Predictors: (Constant), Laba Akuntansi (X4), Arus Kas Investasi (X2), Arus Kas Operasi (X1), Arus Kas Pendanaan (X3)

b. Dependent Variable: Return Saham (Y)

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	,016	,008		1,875	,065		
Arus Kas Operasi (X1)	,000276	,000	,253	2,037	,046	,868	1,152
1 Arus Kas Investasi (X2)	1,699E-005	,000	,019	,164	,870	,946	1,057
Arus Kas Pendanaan (X3)	-6,947E-005	,000	-,100	-,791	,432	,828	1,208
Laba Akuntansi (X4)	-,002	,001	-,261	-2,032	,046	,811	1,232

a. Dependent Variable: Return Saham (Y)

## Uji F

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	4	,000	1,983	,107 <sup>b</sup>
	Residual	,003	67	,000		
	Total	,003	71			

a. Dependent Variable: Return Saham (Y)

b. Predictors: (Constant), Laba Akuntansi (X4), Arus Kas Investasi (X2), Arus Kas Operasi (X1), Arus Kas Pendanaan (X3)

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	,016	,008		1,875	,065		
1 Arus Kas Operasi (X1)	,000276	,000	,253	2,037	,046	,868	1,152
Arus Kas Investasi (X2)	1,699E-005	,000	,019	,164	,870	,946	1,057
Arus Kas Pendanaan (X3)	-6,947E-005	,000	-,100	-,791	,432	,828	1,208
Laba Akuntansi (X4)	-,002	,001	-,261	-2,032	,046	,811	1,232

a. Dependent Variable: Return Saham (Y)

**Uji Rank Spearman**

**Correlations**

			Unstandardized Residual
Spearman's rho	Arus Kas Operasi (X1)	Correlation Coefficient	,028
		Sig. (2-tailed)	,817
		N	72
	Arus Kas Investasi (X2)	Correlation Coefficient	,021
		Sig. (2-tailed)	,858
		N	72
	Arus Kas Pendanaan (X3)	Correlation Coefficient	,041
		Sig. (2-tailed)	,731
		N	72
	Laba Akuntansi (X4)	Correlation Coefficient	-,035
		Sig. (2-tailed)	,770
		N	72