

LAMPIRAN

Lampiran 1 : Daftar Perusahaan Sampel

NO	KODE PERUSAHAAN	NAMA PERUSAHAAN
1	AISA	PT. Asia Intiselera Tbk
2	AKRA	PT. AKR Corporindo Tbk
3	ALMI	PT. Alumindo Light Metal Industry Tbk
4	AMFG	PT. Asahimas Flat Glass Tbk
5	ASGR	PT. Astra Graphia Tbk
6	ASII	PT. Astra Internasional Tbk
7	BUDI	PT. Budi Acid Jaya Tbk
8	GGRM	PT. Gudang Garam Tbk
9	HEXA	PT. Hexindo Adiperkasa Tbk
10	IGAR	PT. Igarjaya Tbk
11	INDF	PT. Indofood Sukses Makmur Tbk
12	INDR	PT. Indorama Syntetics Tbk
13	INTP	PT. Indocement Tunggal Prakarsa Tbk
14	KBLI	PT. GT Kabel Indonesia Tbk
15	LMPI	PT. Langgeng Makmur Industry Tbk
16	MDRN	PT. Modern Photo Film Company Tbk
17	MLBI	PT. Multi Bintang Indonesia Tbk
18	MRAT	PT. Mustika Ratu Tbk
19	MYOR	PT. Mayora Indah Tbk
20	SMAR	PT. Sinar Mas Agro Resources and Technology Tbk
21	SMCB	PT. Holcim Indonesia Tbk
22	SMGR	PT. Semen Gresik Tbk
23	SMSM	PT. Selamat Sempurna Tbk
24	SOBI	PT. Sorini Corporation Tbk
25	SRSN	PT. Sarana Nugraha Tbk
26	TBLA	PT. Tunas Baru Lampung Tbk
27	TCID	PT. Mandom Indonesia Tbk
28	TRST	PT. Trias Sentosa Tbk
29	TSPC	PT. Tempo Scan Pacific Tbk
30	ULTJ	PT. Ultra Jaya Milk Industry & Trading Company Tbk
31	UNVR	PT. Unilever Indonesia Tbk

Sumber: ICMD dan *IDX Fact Book 2008-2010*.

Lampiran 2_1 : Data *Return Saham* Tahun 2008-2010

NO	Kode	<i>Return Saham</i>		
		2008	2009	2010
1	AISA	-0,001435816	0,160000000	0,002814541
2	AKRA	-0,001336629	0,001660033	0,00127439
3	ALMI	0,002475267	0,000610844	0,00173084
4	AMFG	-0,001937684	0,001442831	0,003679833
5	ASGR	-0,002440865	0,00168575	0,002585817
6	ASII	-0,00196328	0,00369073	0,00142108
7	BUDI	-0,001881449	0,001783419	0,000407948
8	GGRM	-0,448572629	0,004859755	0,001921186
9	HEXA	0,007528368	0,004889427	0,002529594
10	IGAR	-0,001524361	0,002690185	0,001570905
11	INDF	-0,002313566	0,004068748	0,001039316
12	INDR	-0,000131088	0,003396452	0,005950773
13	INTP	-0,001090654	0,003356575	0,000586278
14	KBLI	-0,002782696	0,003617183	0,00274146
15	LMPI	0,002781361	0,014116881	0,001606886
16	MDRN	0,006646537	0,004250244	0,015276397
17	MLBI	0,00087238	0,005445749	0,002242696
18	MRAT	-0,001114623	0,003530301	0,001840112
19	MYOR	-0,000629512	0,004213647	0,002702339
20	SMAR	-0,002016308	0,002190017	0,002470572
21	SMCB	-0,002015605	0,002890859	0,00120229
22	SMGR	-0,000256065	0,001840848	0,000759461
23	SMSM	0,003725002	0,004701372	0,001265067
24	SOBI	-0,000422686	0,001320091	0,002141515
25	SRSN	0,000235888	0,001035068	-0,000142445
26	TBLA	-0,002353446	0,001916455	0,00073259
27	TCID	-0,000304115	0,002206209	0,000784842
28	TRST	0,000184343	0,001689102	0,000974741
29	TSPC	-0,001460923	0,001908177	0,002562117
30	ULTJ	0,002379887	0,000806439	-0,001146389
31	UNVR	0,000625989	0,001104663	0,001273797

Sumber: ICMD dan IDX yahoo finance 2008-2010.

Lampiran 2_2 : Data *Return* Saham Tahun 2008-2010

Proksi *Return* Saham :

$$R_{i,t} = \frac{P_{i,t} - P_{i,t-1}}{P_{i,t-1}}$$

Dimana:

$R_{i,t}$ = *return* saham pada periode t

$P_{i,t}$ = harga saham pada periode t

$P_{i,t-1}$ = harga saham pada periode t-1

Lampiran 3 : Data Arus Kas Operasi Tahun 2008-2010

Arus Kas Operasi							
NO	Kode	2008		2009		2010	
		AKO (Dalam Rupiah)	AKO (LN)	AKO (Dalam Rupiah)	AKO (LN)	AKO (Dalam Rupiah)	AKO (LN)
1	AISA	1.619.202.132.220	28,11	4.246.497.651.000	29,08	151.302.099.412	25,74
2	AKRA	157.306.000.000	25,78	4.613.811.149	22,25	671.152.317.000	27,23
3	ALMI	77.255.286.372	25,07	26.580.923.000	24,00	19.786.335.831	23,71
4	AMFG	446.429.845.710	26,82	3.359.368.278	21,94	188.221.655.813	25,96
5	ASGR	526.980.000.000	26,99	9.589.220.981	22,98	129.361.073.810	25,59
6	ASII	341.732.000.000	26,56	226.026.992.997	26,14	2.628.307.576	21,69
7	BUDI	476.589.761.145	26,89	20.141.020.970	23,73	24.054.515.000	23,90
8	GGRM	2.907.000.000	21,79	315.372.607.771	26,48	41.018.481.569	24,44
9	HEXA	1.173.589.000	20,88	10.585.000.000	23,08	84.926.087.634	25,17
10	IGAR	2.182.654.656.597	28,41	130.695.243.469	25,60	4.064.913.956	22,13
11	INDF	164.083.000.000	25,82	238.253.946.429	26,20	380.781.982.000	26,67
12	INDR	3.619.189.000	22,01	177.642.564.523	25,90	578.089.303.003	27,08
13	INTP	481.895.000.000	26,90	167.217.322.138	25,84	25.144.099.000	23,95
14	KBLI	414.922.000.000	26,75	185.969.949.742	25,95	135.166.096.410	25,63
15	LMPI	138.452.987.153	25,65	2.260.895.000	21,54	6.909.950.000	22,66
16	MDRN	1.363.583.440.601	27,94	268.070.416.818	26,31	2.684.806.000	21,71
17	MLBI	106.334.186.000	25,39	11.335.000.000	23,15	56.593.095.920	24,76
18	MRAT	415.213.000.000	26,75	184.354.504.078	25,94	23.124.669.685	23,86
19	MYOR	1.061.726.000	20,78	263.881.302.428	26,30	130.839.061.099	25,60
20	SMAR	230.001.000.000	26,16	46.246.114.669	24,56	73.945.789.465	25,03
21	SMCB	320.056.000.000	26,49	157.211.148.765	25,78	427.918.661.000	26,78
22	SMGR	3.265.201.000	21,91	29.394.540.274	24,10	61.234.853.000	24,84
23	SMSM	227.408.945.777	26,15	292.296.080.215	26,40	443.527.060.000	26,82
24	SOBI	2.785.785.000	21,75	2.437.835.047	21,61	42.290.647.018	24,47
25	SRSN	18.359.730.000	23,63	325.051.889.000	26,51	3.280.710.000	21,91
26	TBLA	79.992.000.000	25,11	33.594.047.926	24,24	59.421.368.000	24,81
27	TCID	2.872.598.000	21,78	56.322.630.531	24,75	85.591.231.000	25,17
28	TRST	6.909.950.000	22,66	15.687.936.541	23,48	213.557.240.000	26,09
29	TSPC	3.376.092.402.560	28,85	30.430.824.332	24,14	101.359.599.478	25,34
30	ULTJ	64.835.813.522	24,90	97.046.695.000	25,30	296.909.000.000	26,42
31	UNVR	42.964.345.000	24,48	392.286.907.000	26,70	460.018.999.000	26,85

Sumber: ICMD dan IDX *Fact Book* 2008-2010.

Lampiran 4 : Data Arus Kas Investasi Tahun 2008-2010.

Arus Kas Investasi							
NO	Kode	2008		2009		2010	
		AKI (Dalam Rupiah)	AKI (LN)	AKI (Dalam Rupiah)	AKI (LN)	AKI (Dalam Rupiah)	AKI (LN)
1	AISA	79.822.979.000	25,10	2.080.763.334.125	28,36	124.075.353.832	25,54
2	AKRA	265.615.362.000	26,31	514.184.000.000	26,97	498.891.285.000	26,94
3	ALMI	35.806.798.716	24,30	5.328.053.000	22,40	918.435.528.000	27,55
4	AMFG	116.250.000.000	25,48	432.004.000.000	26,79	38.217.768.592	24,37
5	ASGR	1.054.794.000	20,78	14.763.286.985	23,42	18.156.573.216	23,62
6	ASII	7.923.068.000	22,79	10.085.456.325	23,03	6.894.000.000	22,65
7	BUDI	195.016.000.000	26,00	150.813.000.000	25,74	148.016.000.000	25,72
8	GGRM	1.036.457.783	20,76	372.158.975.166	26,64	1.094.197.000.000	27,72
9	HEXA	352.545.757.571	26,59	218.509.046.433	26,11	35.022.698.186	24,28
10	IGAR	82.987.000.000	25,14	14.431.469.693	23,39	26.669.678.226	24,01
11	INDF	7.575.214.000	22,75	1.195.98.816.067	25,51	2.089.509.000	21,46
12	INDR	38.455.173.000	24,37	162.866.548.000	25,82	232.837.442.184	26,17
13	INTP	6.597.300.424	22,61	212.814.574.829	26,08	4.352.707.000	22,19
14	KBLI	7.195.000.000	22,70	6.649.686.111	22,62	43.163.555.358	24,49
15	LMPI	10.867.772.574	23,11	640.319.819.324	27,19	41.639.374.259	24,45
16	MDRN	513.744.616.053	26,96	76.040.765.800	25,05	1.310.024.000.000	27,90
17	MLBI	106.989.000.000	25,40	274.369.437.444	26,34	182.369.594.221	25,93
18	MRAT	5.622.788.935	22,45	284.046.694.956	26,37	5.097.678.047	22,35
19	MYOR	13.255.507.241	23,31	172.062.864.091	25,87	151.610.002.255	25,74
20	SMAR	1.387.254.000	21,05	491.772.000.000	26,92	16.860.615.889	23,55
21	SMCB	870.535.000.000	27,49	101.323.962.078	25,34	254.873.000.000	26,26
22	SMGR	527.806.832.000	26,99	3.347.290.902	21,93	1.771.239.508	21,29
23	SMSM	107.069.023.286	25,40	61.087.839.187	24,84	139.202.000.000	25,66
24	SOBI	130.365.272.000	25,59	311.160.909.000	26,46	109.953.991.000	25,42
25	SRSN	3.916.316.000	22,09	19.190.500.000	23,68	14.680.361.000	23,41
26	TBLA	72.998.000.000	25,01	11.313.272.000	23,15	255.209.546.000	26,27
27	TCID	135.157.378.806	25,63	435.832.654.144	26,80	110.897.670.197	25,43
28	TRST	111.397.203.833	25,44	7.115.430.312	22,69	48.192.127.498	24,60
29	TSPC	123.627.000.000	25,54	2.824.081.000	21,76	850.04.254.878	25,17
30	ULTJ	470.119.000.000	26,88	57.615.722.117	24,78	5.295.850.708	22,39
31	UNVR	509.114.000.000	26,96	700.047.000.000	27,27	162.000.000.000	25,81

Sumber: ICMD dan IDX *Fact Book* 2008-2010.

Lampiran 5 : Data Arus Kas Pendanaan Tahun 2008-2010

Arus Kas Pendanaan							
NO	Kode	2008		2009		2010	
		AKP (Dalam Rupiah)	AKP (LN)	AKP (Dalam Rupiah)	AKP (LN)	AKP (Dalam Rupiah)	AKP (LN)
1	AISA	611.552.832.389	27,14	227.741.530.856	26,15	136.768.758.142	25,64
2	AKRA	536.749.584.000	27,01	415.128.864.000	26,75	451.573.671.000	26,84
3	ALMI	66.990.325.138	24,93	431.502.360.431	26,79	271.172.528.790	26,33
4	AMFG	143.039.000.000	25,69	17.360.000.000	23,58	1.7360.000.000	23,58
5	ASGR	8.305.840.014	22,84	109.530.265.409	25,42	128.365.148.939	25,58
6	ASII	1.238.000.000	20,94	5.994.000.000	22,51	2.334.000.000	21,57
7	BUDI	104.472.000.000	25,37	229.662.000.000	26,16	112.585.000.000	25,45
8	GGRM	576.564.000.000	27,08	1.771.792.000	21,30	1.745.964.000	21,28
9	HEXA	97.102.000.000	25,30	67.985.962.000	24,94	17.204.411.000	23,57
10	IGAR	32.949.620.579	24,22	28.387.255.195	24,07	21.781.199.089	23,80
11	INDF	4.600.553.000	22,25	713.128.000.000	27,29	1.144.082.000	20,86
12	INDR	11.832.612.000	23,19	86.786.389.000	25,19	31.641.161.000	24,18
13	INTP	893.021.913.491	27,52	1.079.450.550.717	27,71	883.854.421.928	27,51
14	KBLI	18.928.007.961	23,66	30.001.083.643	24,12	12.621.629.816	23,26
15	LMPI	20.022.695.959	23,72	8.166.258.535	22,82	53.059.622.494	24,69
16	MDRN	69.614.714.890	24,97	37.881.699.946	24,36	909.257.872.000	27,54
17	MLBI	75.582.000000	25,05	343.040.000.000	26,56	311.431.000.000	26,46
18	MRAT	3.264.371.654	21,91	4.693.874.675	22,27	449.614.204.000	26,83
19	MYOR	571.467.314.350	27,07	78.329.200.000	25,08	289.798.336.733	26,39
20	SMAR	48.762.937.316	24,61	599.943.000.000	27,12	89.593.000.000	25,22
21	SMCB	488.337.000.000	26,91	1.586.305.000	21,18	116.674.000.000	25,48
22	SMGR	1.176.097.019	20,89	1.235.627.435	20,93	13.341.14.101	21,01
23	SMSM	18.917.954.308	23,66	211.918.732.297	26,08	26.078.085.996	23,98
24	SOBI	86.539.365.000	25,18	3.517.086.000	21,98	285.984.732.000	26,38
25	SRSN	18.912.821.000	23,66	9.526.346.000	22,98	42.607.388.000	24,48
26	TBLA	76.220.283.000	25,06	97.532.063.000	25,30	2.565.331.000	21,67
27	TCID	27.671.544.062	24,04	60.284.525.155	24,82	64.517.436.747	24,89
28	TRST	11.471.454.759	23,16	335.295.075.914	26,54	71.475.094.680	24,99
29	TSPC	266.007.751.599	26,31	153.998.536.175	25,76	247.458.132.515	26,23
30	ULTJ	164.101.689.571	25,82	21.293.579.821	23,78	122.868.082.751	25,53
31	UNVR	1.994.516.000	21,41	2.436.028.000	21,61	2.847.461.000	21,77

Sumber: ICMD dan IDX *Fact Book* 2008-2010.

Lampiran 6 : Data Earnings After Tax (EAT) Tahun 2008-2010

<i>Earnings After Tax (EAT)</i>							
NO	Kode	2008		2009		2010	
		EAT (Dalam Rupiah)	EAT (LN)	EAT (Dalam Rupiah)	EAT (LN)	EAT (Dalam Rupiah)	EAT (LN)
1	AISA	143.882.097.670	25,69	322.494.1884.793	28,80	14.366.000.000	23,39
2	AKRA	136.727.109.110	25,64	310.916.115.000	26,46	3.633.219.892	22,01
3	ALMI	7.408.161.000	22,73	41.976.947.256	24,46	246.663.187.000	26,23
4	AMFG	303.711.501.204	26,44	2.571.939.722	21,67	748.495.000.000	27,34
5	ASGR	2.075.861.000	21,45	274.718.650.000	26,34	3.455.702.000	21,96
6	ASII	320.647.898.367	26,49	442.916.000.000	26,82	2.794.104.212	21,75
7	BUDI	276.728.714.277	26,35	210.032.685.000	26,07	48.315.549.395	24,60
8	GGRM	1.260.513.000	20,95	228.268.000.000	26,15	60.975.070.000	24,83
9	HEXA	1.286.330.026.012	27,88	222.307.000.000	26,13	6.796.587.000	22,64
10	IGAR	196.230.049.693	26,00	3.386.970.000	21,94	2.523.544.472	21,65
11	INDF	484.086.202.515	26,91	330.973.000.000	26,53	21.016.846.720	23,77
12	INDR	66.947.426.012	24,93	62.486.606.234	24,86	46.130.000.000	24,55
13	INTP	124.611.778.666	25,55	9.191.000.000	22,94	43.722.582.261	24,50
14	KBLI	1.034.389.000	20,76	828.422.000.000	27,44	2.952.858.000	21,81
15	LMPI	2.407.231.000	21,60	1.046.389.267.147	27,68	2.059.099.439	21,45
16	MDRN	32.981.000.000	24,22	282.220.000.000	26,37	488.889.258.921	26,92
17	MLBI	24.740.866.566	23,93	146.415.000.000	25,71	25.380.247.000	23,96
18	MRAT	131.445.098.783	25,60	895.751.000.000	27,52	157.548.060.000	25,78
19	MYOR	118.414.721.270	25,50	310.387.000.000	26,46	3.044.107.000	21,84
20	SMAR	372.157.912.334	26,64	34.025.703.000	24,25	11.361.326.000	23,15
21	SMCB	359.964.376.338	26,61	10.040.000.000	23,03	12.023.983.368	23,21
22	SMGR	91.471.918.506	25,24	142.496.317.000	25,68	28.686.156.655	24,08
23	SMSM	340.458.000.000	26,55	255.485.000.000	26,27	7.348.483.975	22,72
24	SOBI	114.854.035.121	25,47	3.326.487.957	21,93	43.107.936.000	24,49
25	SRSN	58.025.393.373	24,78	22.290.067.707	23,83	75.857.173.515	25,05
26	TBLA	1.880.492.000	21,35	63.227.861.000	24,87	32.151.888.045	24,19
27	TCID	107.123.243.835	25,40	25.925.053.000	23,98	26.644.586.328	24,01
28	TRST	61.152.852.190	24,84	250.954.778.000	26,25	24.418.796.930	23,92
29	TSPC	150.420.111.988	25,74	63.336.773.000	24,87	4.146.282.000	22,15
30	ULTJ	14.125.254.000	23,37	26.220.835.520	23,99	132.850.275.038	25,61
31	UNVR	37.786.775.452	24,36	20.705.246.594	23,75	4.566.862.211	22,24

Sumber: ICMD dan IDX *Fact Book* 2008-2010.

Lampiran 7 : HASIL UJI DESKRIPTIF

Descriptives

Descriptive Statistics

	<i>N</i>	<i>Minimum</i> (Dalam Rupiah)	<i>Maximum</i> (Dalam Rupiah)	<i>Mean</i> (Dalam Rupiah)	<i>Std. Deviation</i> (Dalam Rupiah)
AKO	93	1.061.726.000	4.246.497.651.000	2.816.376.018.212	622.928.954.694
AKI	93	1.036.457.783	2.080.763.334.125	203.892.406.047	318.862.408.413
AKP	93	1.144.082.000	1.079.450.550.717	168.277.792.043	238.941.820.605
EAT	93	1.034.389.000	3.224.941.884.793	188.121.730.877	394.866.292.249
<i>Return_Saham</i>	93	-0,4486	0,1600	-0,001407	0,0497452
<i>Valid N (listwise)</i>	93				

Lampiran 8 : HASIL UJI NORMALITAS

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		<i>Unstandardize d Residual</i>
<i>N</i>		93
<i>Normal Parameters^{a,b}</i>	<i>Mean</i>	0,0039894
	<i>Std. Deviation</i>	0,02184078
<i>Most Extreme Differences</i>	<i>Absolute</i>	0,052
	<i>Positive</i>	0,052
	<i>Negative</i>	-0,027
<i>Kolmogorov-Smirnov Z</i>		0,500
<i>Asymp. Sig. (2-tailed)</i>		0,964

a *Test distribution is Normal.*

b *Calculated from data.*

Lampiran 9_1 : HASIL UJI MULTIKOLINEARITAS

Regression

Variables Entered/Removed^b

<i>Model</i>	<i>Variables Entered</i>	<i>Variables Removed</i>	<i>Method</i>
1	EAT, AKP, AKI, AKO ^a	.	Enter

a All requested variables entered.

b Dependent Variable: Return_Saham

Model Summary^b

<i>Model</i>	<i>R</i>	<i>R Square</i>	<i>Adjusted R Square</i>	<i>Std. Error of the Estimate</i>
1	0,874 ^a	0,764	0,753	0,02323

a Predictors: (Constant), EAT, AKP, AKI, AKO

ANOVA^b

<i>Model</i>		<i>Sum of Squares</i>	<i>df</i>	<i>Mean Square</i>	<i>F</i>	<i>Sig.</i>
1	<i>Regression</i>	0,154	4	0,038	71,305	0,000 ^a
	<i>Residual</i>	0,047	88	0,001		
	<i>Total</i>	0,201	92			

a Predictors: (Constant), EAT, AKP, AKI, AKO

b Dependent Variable: Return_Saham

Lampiran 9_2 : HASIL UJI AUTOKORELASI

Coefficients^a

<i>Model</i>		<i>Unstandardized Coefficients</i>		<i>Standardized Coefficients</i>	<i>t</i>	<i>Sig.</i>	<i>Collinearity Statistics</i>	
		<i>B</i>	<i>Std. Error</i>	<i>Beta</i>			<i>Tolerance</i>	<i>VIF</i>
1	<i>(Constant)</i>	-0,380	0,112		- 3,398	0,001		
	AKO	0,005	0,002	0,208	2,191	0,031	0,998	1,002
	AKI	0,007	0,003	0,277	2,866	0,005	0,960	1,042
	AKP	-0,004	0,002	-0,152	- 1,583	0,117	0,978	1,023
	EAT	0,006	0,003	0,239	2,479	0,015	0,962	1,040

a *Dependent Variable: Return_Saham*

Lampiran 10_1 : HASIL UJI HETEROSKEDASTISITAS

Regression

Variables Entered/Removed^b

<i>Model</i>	<i>Variables Entered</i>	<i>Variables Removed</i>	<i>Method</i>
1	EAT, AKO, AKP, AKI ^a	.	Enter

a All requested variables entered.

b Dependent Variable: ABS_RES

Model Summary

<i>Model</i>	<i>R</i>	<i>R Square</i>	<i>Adjusted R Square</i>	<i>Std. Error of the Estimate</i>
1	0,164 ^a	0,027	-0,018	0,03957

a Predictors: (Constant), EAT, AKO, AKP, AKI

ANOVA^b

<i>Model</i>		<i>Sum of Squares</i>	<i>df</i>	<i>Mean Square</i>	<i>F</i>	<i>Sig.</i>
1	<i>Regression</i>	0,004	4	0,001	0,594	0,668 ^a
	<i>Residual</i>	0,135	86	0,002		
	<i>Total</i>	0,138	90			

a Predictors: (Constant), EAT, AKP, AKI, AKO

b Dependent Variable: ABS RES

Lampiran 10_2 : HASIL UJI HETEROKEDASTISITAS

Coefficients^a

<i>Model</i>		<i>Unstandardized Coefficients</i>		<i>Standardized Coefficients</i>	<i>t</i>	<i>Sig.</i>
		<i>B</i>	<i>Std. Error</i>	<i>Beta</i>		
1	<i>(Constant)</i>	-0,081	0,101		-0,802	0,425
	AKO	0,003	0,002	0,158	1,481	0,142
	AKI	0,000	0,002	0,022	0,204	0,839
	AKP	0,000	0,002	-0,010	-0,092	0,927
	EAT	0,001	0,002	0,029	0,271	0,787

a Dependent Variable: ABS RES

Lampiran 11_1 : HASIL UJI AUTOKORELASI

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	EAT, AKO, AKP, AKI ^a	.	Enter

a All requested variables entered.

b Dependent Variable: Return_Saham

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	0,460 ^a	0,211	0,175	0,0451743	1,851

a Predictors: (Constant), EAT, AKO, AKP, AKI

b Dependent Variable: Return_Saham

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	0,048	4	0,012	5,890	0,000 ^a
	Residual	0,180	88	0,002		
	Total	0,228	92			

a Predictors: (Constant), EAT, AKO, AKP, AKI

b Dependent Variable: Return_Saham

Lampiran 11_2 : HASIL UJI AUTOKORELASI

Coefficients^a

<i>Model</i>		<i>Unstandardized Coefficients</i>		<i>Standardized Coefficients</i>	<i>t</i>	<i>Sig.</i>
		<i>B</i>	<i>Std. Error</i>	<i>Beta</i>		
1	<i>(Constant)</i>	-0,380	0,112		-3,398	0,001
	AKO	0,005	0,002	0,208	2,191	0,031
	AKI	0,007	0,003	0,277	2,866	0,005
	AKP	-0,004	0,002	-0,152	-1,583	0,117
	EAT	0,006	0,003	0,239	2,479	0,015

Lampiran 12_1 : HASIL UJI REGRESI

Regression

Variables Entered/Removed^b

<i>Model</i>	<i>Variables Entered</i>	<i>Variables Removed</i>	<i>Method</i>
1	EAT, AKP, AKI, AKO ^a	.	Enter

a All requested variables entered.

b Dependent Variable: Return_Saham

Model Summary^b

<i>Model</i>	<i>R</i>	<i>R Square</i>	<i>Adjusted R Square</i>	<i>Std. Error of the Estimate</i>
1	0,460 ^a	0,211	0,175	0,0451743

a Predictors: (Constant), EAT, AKP, AKI, AKO

b Dependent Variable: Return_Saham

ANOVA^b

<i>Model</i>		<i>Sum of Squares</i>	<i>df</i>	<i>Mean Square</i>	<i>F</i>	<i>Sig.</i>
1	<i>Regression</i>	0,048	4	0,012	5,890	0,000 ^a
	<i>Residual</i>	0,180	88	0,002		
	<i>Total</i>	0,228	92			

a Predictors: (Constant), EAT, AKP, AKI, AKO

b Dependent Variable: Return_Saham

Lampiran 12_2 : HASIL UJI REGRESI

Coefficients^a

<i>Model</i>		<i>Unstandardized Coefficients</i>		<i>Standardized</i>	<i>t</i>	<i>Sig.</i>
		<i>B</i>	<i>Std. Error</i>	<i>Beta</i>		
1	<i>(Constant)</i>	-0,380	0,112		-3,398	0,001
	AKO	0,005	0,002	0,208	2,191	0,031
	AKI	0,007	0,003	0,277	2,866	0,005
	AKP	0,004	0,002	0,152	1,583	0,117
	EAT	0,006	0,003	0,239	2,479	0,015

a *Dependent Variable: Return_Saham*