

Lampiran

Lampiran 1 : Data Indeks Harga Saham Gabungan Periode 2008-2010

$$\text{IHSG} = \frac{\text{Nilai Pasar}}{\text{Nilai Dasar}} \times 100 \dots\dots\dots(1)$$

Tahun / Bulan	Minggu	Open	High	Low	Close	Volume	Adjusted Close
2010 DES	IV	3612	3719	3601.48	3703.51	1953849600	3703.51
	III	3589.2	3650	3537.67	3611.53	2588702800	3611.53
	II	3747.8	3751.9	3536.66	3581.56	3107018200	3581.56
	I	3696.7	3788.6	3696.73	3747.71	3266368700	3747.71
NOV	IV	3642.9	3728.1	3529.85	3696.26	5236015900	3696.26
	III	3725.3	3742.9	3619.88	3642.5	5242153300	3642.5
	II	3665.1	3725.1	3633.15	3725.05	3468444100	3725.05
	I	3655.4	3777.9	3633.42	3665.85	6185023200	3665.85
OKT	IV	3598.2	3667	3598.21	3635.32	3986697700	3635.32
	III	3596.8	3610.6	3537.09	3597.75	5279724200	3597.75
	II	3547.7	3645.6	3535.78	3597.03	6413347600	3597.03

	I	3547.3	3630.4	3532.01	3546.95	5415359800	3546.95
SEP	IV	3397.8	3550	3397.82	3547.11	4785938200	3547.11
	III	3384.6	3405.9	3313.31	3397.63	3130415600	3397.63
	II	3164.5	3390.6	3164.47	3384.65	3260946000	3384.65
	I	3105.2	3164.4	3058.05	3164.28	3060156200	3164.28
AGST	IV	3117.4	3150.2	3089.69	3104.73	5753007100	3104.73
	III	3052.9	3118.7	3032.43	3117.72	4076159600	3117.72
	II	3057.6	3083.3	2993.77	3053.01	2510441500	3053.01
	I	3070.3	3084.2	2959.75	3060.59	3336435000	3060.59
JUL	IV	3042.1	3104.1	3014.55	3069.28	3981618500	3069.28
	III	2992.2	3051.4	2948.03	3042.02	4318670600	3042.02
	II	2942.1	2994.6	2940.6	2992.45	3809172200	2992.45
	I	2872	2944	2864.75	2943.9	3050612400	2943.9
JUN	IV	2947.2	2975.9	2844.45	2871.55	2902496800	2871.55
	III	2930	2981.3	2899.27	2947.02	4019551800	2947.02
	II	2802.1	2932.1	2802.1	2929.59	4256508200	2929.59
	I	2820.9	2820.9	2698.28	2801.9	3781771400	2801.9
MEI	IV	2623.7	2732.1	2502.05	2713.92	5812180600	2713.92
	III	2858	2858	2584.97	2623.22	3935079600	2623.22
	II	2739.9	2869.5	2739.93	2858.39	4094679500	2858.39
	I	2971.8	2996.4	2705.21	2739.33	4593078200	2739.33
APR	IV	2924.9	2972.9	2875.67	2971.25	4963052400	2971.25
	III	2878	2927.4	2811.79	2924.73	4648326500	2924.73
	II	2845.6	2913.7	2845.61	2878.67	4886045700	2878.67
	I	2831	2916.1	2831.03	2845.01	5762911300	2845.01
MAR	IV	2813.5	2834.2	2758.26	2830	4282854200	2830
	III	2742.7	2814.9	2698.26	2813.08	3542363600	2813.08
	II	2666.4	2779.4	2658.55	2742.97	4857826400	2742.97
	I	2579	2687.1	2578.97	2666.51	3679493400	2666.51
FEB	IV	2554.8	2583.7	2536.09	2549.03	2885460600	2549.03
	III	2533.7	2581.6	2510.96	2554.38	2459123100	2554.38
	II	2518.6	2536.6	2431.84	2534.14	3445650600	2534.14
	I	2610.6	2613.7	2506.89	2518.98	3481879200	2518.98
JAN	IV	2609.7	2620	2554.88	2610.8	3141719700	2610.8
	III	2645.4	2689.8	2580.17	2610.34	3395132300	2610.34
	II	2615.6	2661.9	2615.61	2647.09	5076882800	2647.09
	I	2534	2622.1	2532.9	2614.37	4923730400	2614.37
2009 DES	IV	2475.1	2534.4	2475.09	2534.36	2189381000	2534.36
	III	2509	2509.4	2415.35	2474.88	1782385500	2474.88

	II	2519.3	2542.5	2481.7	2509.58	3564772400	2509.58
	I	2512	2519.1	2462.88	2519.1	2947619700	2519.1
NOV	IV	2393.4	2512.7	2370.53	2511.54	4345537800	2511.54
	III	2487.8	2494.8	2386.73	2393.52	5490437200	2393.52
	II	2427.3	2491.5	2427.31	2487.36	6979623600	2487.36
	I	2395.4	2434	2372.04	2426.8	3896614900	2426.8
OKT	IV	2468.5	2475.9	2235.39	2367.7	4999230600	2367.7
	III	2515.5	2531.8	2421.51	2467.95	3285060600	2467.95
	II	2474.8	2537.6	2446.47	2515.81	3015504000	2515.81
	I	2479.1	2559.7	2454.04	2474.4	5058292700	2474.4
SEP	IV	2323.9	2382.1	2308.63	2349.13	1204571900	2349.13
	III	2444.4	2493.4	2394.77	2479.85	2754218900	2479.85
	II	2415.1	2482.9	2377.03	2444.58	3398077200	2444.58
	I	2323.2	2425.4	2323.16	2415.95	4306358600	2415.95
AGST	IV	2377.5	2378.3	2272.76	2322.74	4497428600	2322.74
	III	2335.8	2387.4	2335.75	2377.25	5328785900	2377.25
	II	2384.8	2384.8	2271.21	2333.9	6420587600	2333.9
	I	2349.8	2411.9	2326.81	2386.86	3788753000	2386.86
JUL	IV	2186.1	2332.8	2186.07	2323.24	5476166300	2323.24
	III	2107.1	2199.2	2107.07	2185.65	4722774500	2185.65
	II	2062.7	2154.9	1992.38	2106.35	4423748100	2106.35
	I	2074.9	2116.9	2023.97	2063.09	4757452300	2063.09
JUN	IV	2040.5	2085.5	2020.69	2075.3	3009356400	2075.3
	III	1990.7	2066.3	1888.82	2040.19	6737630400	2040.19
	II	2090.7	2100.8	1922.86	1990.47	7051133700	1990.47
	I	2079.8	2116.2	2052.03	2090.94	5268308600	2090.94
MEI	IV	1881.4	1941.8	1852.02	1916.83	6203391600	1916.83
	III	1750.5	1907.5	1712.64	1881.71	1494870000	1881.71
	II	1862.5	1891.8	1708.39	1750.91	2208672000	1750.91
	I	1729.6	1863.6	1729.58	1862.53	1314371100	1862.53
APR	IV	1591.3	1738.7	1574.23	1729.58	4507486000	1729.58
	III	1634.8	1674.9	1576.29	1591.34	4327893900	1591.34
	II	1465.8	1659.3	1465.75	1634.79	2752268300	1634.79
	I	1500.4	1527.2	1460.04	1465.75	296268200	1465.75
MAR	IV	1462.7	1511.3	1404.38	1500.36	242124800	1500.36
	III	1360.9	1467.5	1360.89	1462.74	718139300	1462.74
	II	1327.4	1364.3	1308.39	1360.89	519491600	1360.89
	I	1286.7	1333.2	1282.63	1327.44	264924000	1327.44
FEB	IV	1298.3	1312.4	1281.07	1285.48	721519000	1285.48

	III	1338.8	1346.2	1291.41	1296.94	868406800	1296.94
	II	1360.9	1360.9	1302.04	1338.74	556273700	1338.74
	I	1330	1351.9	1298.02	1350.64	559274100	1350.64
JAN	IV	1320.1	1340.9	1315.24	1332.67	244673700	1332.67
	III	1370.9	1375.4	1307.53	1315.58	190433100	1315.58
	II	1406.8	1416.1	1329.3	1363.88	352250700	1363.88
	I	1377.5	1472.5	1377.45	1416.67	540938900	1416.67
2008 DES	IV	1345.3	1361.9	1345.28	1355.41	79468400	1355.41
	III	1344.6	1356.8	1323.49	1340.89	103396900	1340.89
	II	1285.2	1376.1	1285.23	1348.29	191095000	1348.29
	I	1233.3	1343.7	1229.98	1262.97	276942900	1262.97
NOV	IV	1147.2	1241.5	1125.54	1241.54	684858900	1241.54
	III	1261.3	1270.8	1102.67	1146.28	139276900	1146.28
	II	1364.7	1375	1246.82	1264.38	227143000	1264.38
	I	1281.5	1430.7	1270.6	1338.36	254524300	1338.36
OKT	IV	1185.6	1259	1089.34	1256.7	224149200	1256.7
	III	1394.6	1469.4	1239.29	1244.86	145269100	1244.86
	II	1361.6	1599.8	1360.41	1399.42	183035500	1399.42
	I	1844.1	1856.1	1451.67	1451.67	161966600	1451.67
SEP	IV	1931.5	1934.1	1825.21	1846.09	227225400	1846.09
	III	1778	1923.2	1592.24	1891.73	343087500	1891.73
	II	2078.3	2078.3	1767.25	1804.06	209692600	1804.06
	I	2157	2168.8	1999.53	2022.56	489655100	2022.56
AGST	IV	2111.4	2165.9	2097.56	2165.94	149064000	2165.94
	III	2060.6	2127.2	2036.71	2120.49	173703700	2120.49
	II	2198.5	2198.5	2035.59	2085.15	857537000	2085.15
	I	2232.6	2233.5	2153.73	2195.93	1661191500	2195.93
JUL	IV	2252.4	2322.4	2241.44	2248.75	145739000	2248.75
	III	2168.9	2257.1	2153.02	2245.34	549778500	2245.34
	II	2265.2	2283.2	2129.4	2141.14	198136300	2141.14
	I	2317.1	2320.6	2241.92	2276.85	186151500	2276.85
JUN	IV	2333.6	2394.2	2275.55	2314.75	160979600	2314.75
	III	2352.5	2369.8	2316.43	2332.11	189007600	2332.11
	II	2411.9	2419.3	2350.76	2371.78	233329000	2371.78
	I	2352.6	2425.9	2345.05	2398.42	701580500	2398.42
MEI	IV	2423.6	2455.6	2387.25	2444.35	322059500	2444.35
	III	2474.2	2516.3	2447.92	2465.96	418788500	2465.96
	II	2366	2473.6	2357.55	2468.84	866746400	2468.84
	I	2360.9	2395.6	2345.87	2375.03	707083100	2375.03

APR	IV	2250.4	2343.5	2222.72	2342.76	1465644700	2342.76
	III	2387.1	2387.1	2231.66	2240.58	209007800	2240.58
	II	2245.6	2374.3	2243.09	2349.27	265353200	2349.27
	I	2286.6	2303.9	2167.65	2303.93	226102500	2303.93
MAR	IV	2467.9	2476.6	2221.01	2277.08	254068400	2277.08
	III	2319.6	2477.6	2291.16	2477.59	234261100	2477.59
	II	2274.6	2390	2239.73	2323.57	236754200	2323.57
	I	2594.6	2602.7	2381.83	2383.42	820292800	2383.42
FEB	IV	2763.9	2773.4	2712.22	2721.94	970723600	2721.94
	III	2711.7	2741.8	2674.24	2741.18	719226900	2741.18
	II	2625	2688.2	2573.41	2688.19	281613300	2688.19
	I	2684.1	2725.1	2608.59	2639.09	431593700	2639.09
JAN	IV	2569.8	2660.7	2561.28	2646.82	274278000	2646.82
	III	2576.8	2620.5	2229.82	2620.49	3232002200	2620.49
	II	2831.3	2838.5	2542.95	2611.13	337779600	2611.13
	I	2732.4	2830.3	2732.43	2830.26	368674500	2830.26

Lampiran 2 : Data Suku Bunga Sertifikat Bank Indonesia Periode 2008-2010

Tahun	Bulan	Minggu (%)			
		I	II	III	IV
2010	Januari	6,24	6,25	6,25	6,22
	Februari	6,44	6,43	6,42	6,41
	Maret	6,40	6,35	6,32	6,37
	April	6,21	6,25	6,25	6,20

	Mei	6,20	6,28	6,28	6,30
	Juni	6,30	6,26	6,26	6,26
	Juli	6,63	6,63	6,63	6,63
	Agustus	6,63	6,63	6,63	6,63
	September	6,54	6,54	6,63	6,63
	Oktober	6,36	6,37	6,37	6,36
	November	6,42	6,42	6,42	6,42
	Desember	6,26	6,26	6,60	6,60
2009	Januari	10,33	10,23	9,77	9,50
	Februari	8,91	8,77	8,71	8,74
	Maret	8,29	8,37	8,31	8,21
	April	8,11	7,72	7,64	7,59
	Mei	7,34	7,29	7,26	7,25
	Juni	7,00	6,96	6,98	6,95
	Juli	6,88	6,76	6,73	6,71
	Agustus	6,59	6,59	6,60	6,58
	September	6,48	6,55	6,51	6,48
	Oktober	6,47	6,47	6,48	6,49
	November	6,48	6,48	6,48	6,48
	Desember	6,46	6,46	6,46	6,46
2008	Januari	8,00	8,00	8,00	8,00
	Februari	7,94	7,95	8,00	7,93
	Maret	7,96	7,94	7,95	7,96
	April	7,97	7,98	7,99	7,99
	Mei	8,21	8,24	8,26	8,31
	Juni	8,35	8,59	8,69	8,73
	Juli	8,77	8,96	9,21	9,23
	Agustus	9,24	9,27	9,27	9,28
	September	9,36	9,48	9,57	9,71
	Oktober	9,71	10,39	10,66	10,98
	November	11,14	11,22	11,24	11,24
	Desember	10,99	10,98	10,98	10,98

Lampiran 3 : Data Indeks Saham *Hang Seng* Periode 2008-2010

$$DHSeng_t = (Indeks HS_t - Indeks HS_{t-1}) / Indeks HS_{t-1} \dots \dots \dots (2)$$

Tahun/ Bulan	Minggu	Open	High	Low	Close	Volume	Adjusted Close
2010 DES	IV	22834	23111	22529	23035.45	690117700	23035.45
	III	22708	23160	22393	22833.8	980133500	22833.8
	II	23362	23490	22520	22714.85	1352503200	22714.85
	I	23507	23612	22966	23162.91	1404691100	23162.91
NOV	IV	22832	23611	22785	23320.52	1582097100	23320.52

	III	23500	23593	22783	22877.25	1540261000	22877.25
	II	24372	24382	23192	23605.71	1877160200	23605.71
	I	24838	24989	24187	24222.58	1980814100	24222.58
OKT	IV	23551	23782	22881	23096.32	1592893800	23096.32
	III	23693	23768	23307	23517.54	1898456700	23517.54
	II	23169	23867	23036	23757.63	2795307700	23757.63
	I	22542	23094	22504	22944.18	2282707300	22944.18
SEP	IV	22351	22439	22091	22358.17	1833041400	22358.17
	III	21918	22229	21874	22119.43	1275081800	22119.43
	II	21156	21436	21067	21257.39	1386387800	21257.39
	I	20797	21029	20372	20971.5	1222801200	20971.5
AGST	IV	20963	21035	20513	20597.35	1113131600	20597.35
	III	20882	21298	20868	20981.82	1088307700	20981.82
	II	21641	21806	20926	21071.57	1331826100	21071.57
	I	21221	21722	21221	21678.8	1311824000	21678.8
JUL	IV	20945	21200	20824	21029.81	1113924100	21029.81
	III	20008	20848	20008	20815.33	1183475500	20815.33
	II	20476	20722	20173	20250.16	1557403600	20250.16
	I	19809	20418	19778	20378.66	1270234500	20378.66
JUN	IV	20718	20862	19803	19905.32	1183103900	19905.32
	III	20571	20957	20564	20690.79	1707665200	20690.79
	II	20103	20315	19971	20286.71	1099776800	20286.71
	I	19212	19996	19212	19872.38	1172026900	19872.38
MEI	IV	19470	19910	18972	19766.71	2055508000	19766.71
	III	19832	20013	19276	19545.83	1489422800	19545.83
	II	20119	20527	19977	20145.43	1514929600	20145.43
	I	20800	21012	19700	19920.29	1893347400	19920.29
APR	IV	21501	21618	20763	21108.59	1652144200	21108.59
	III	21558	21741	21207	21244.49	1610701900	21244.49
	II	22389	22389	21789	21865.26	1741362900	21865.26
	I	21537	22249	21537	22208.5	1342015700	22208.5
MAR	IV	21148	21548	21126	21537	1840763300	21537
	III	21120	21211	20659	21053.11	1485683000	21053.11
	II	21036	21441	20964	21370.82	1294521100	21370.82
	I	21100	21333	21059	21209.74	1459643000	21209.74
FEB	IV	20408	20712	20120	20608.7	1209688900	20608.7
	III	20658	20684	19875	19894.02	1053946900	19894.02
	II	19615	20428	19423	20268.69	1155721600	20268.69
	I	19988	20781	19656	19665.08	1861785300	19665.08

JAN	IV	20448	20620	19916	20121.99	1933425600	20121.99
	III	21418	21682	20250	20726.18	2332872400	20726.18
	II	22524	22672	21581	21654.16	2472422900	21654.16
	I	21860	22548	21689	22296.75	1638681200	22296.75
2009 DES	IV	21622	21886	21320	21872.5	604913600	21872.5
	III	21110	21592	20933	21517	1039037200	21517
	II	21639	22226	21078	21175.88	1821093000	21175.88
	I	22387	22477	21566	21902.11	1207882200	21902.11
NOV	IV	21688	22594	21688	22498.15	1588857400	22498.15
	III	22542	22814	21002	21134.5	2419169400	21134.5
	II	22790	23100	22376	22455.84	1464157200	22455.84
	I	22005	22707	21942	22553.63	1164907900	22553.63
OKT	IV	22590	22590	21134	21752.87	1575484200	21752.87
	III	21762	22620	21762	22589.73	1719940000	22589.73
	II	21623	22250	21263	21929.9	1828469300	21929.9
	I	20343	21573	20305	21499.44	1500120700	21499.44
SEP	IV	20583	21197	20317	20375.37	2400791700	20375.37
	III	20799	21090	20324	20375.49	1107554000	20375.49
	II	20842	21930	20820	21623.45	1749100700	21623.45
	I	20503	21323	20446	21161.42	2120795300	21161.42
AGST	IV	19827	20414	19426	20318.62	2005424400	20318.62
	III	20650	20650	20005	20098.62	1667765200	20098.62
	II	20467	20472	19825	20199.02	2032235200	20199.02
	I	20759	21088	20418	20893.33	1945548900	20893.33
JUL	IV	20171	20713	19787	20573.33	2200286300	20573.33
	III	19005	20064	18961	19982.79	2178368400	19982.79
	II	17612	18856	17186	18805.66	2013867800	18805.66
	I	18020	18258	17494	17708.42	1808469900	17708.42
JUN	IV	18561	18883	17895	18203.4	1969992900	18203.4
	III	17906	18688	17376	18600.26	2451655700	18600.26
	II	18712	18873	17656	17920.93	2727452800	17920.93
	I	18522	19162	17710	18889.68	3167183400	18889.68
MEI	IV	16999	18228	16789	18171	3231309500	18171
	III	16469	17611	16334	17062.52	2199251800	17062.52
	II	17381	17686	16422	16790.7	2948470600	16790.7
	I	15869	17443	15855	17389.87	3437064600	17389.87
APR	IV	15161	15587	14458	15520.99	2099362400	15520.99
	III	15574	15878	14831	15258.85	2372591600	15258.85
	II	14901	15977	14901	15601.27	2390647800	15601.27

	I	14921	15147	14276	14901.41	2667074000	14901.41
MAR	IV	13893	14645	13412	14545.69	2995049500	14545.69
	III	13002	14258	13002	14119.5	3399530300	14119.5
	II	12658	13226	12615	12833.51	2311812900	12833.51
	I	11872	12526	11345	12525.8	2183675700	12525.8
FEB	IV	12778	13208	12635	12811.57	2103602600	12811.57
	III	13560	13560	12670	12699.17	1925159000	12699.17
	II	13866	13976	13174	13554.67	1952373000	13554.67
	I	13194	13660	12729	13655.04	2290349800	13655.04
JAN	IV	13560	13560	12900	13278.21	3175803400	13278.21
	III	13414	13519	12439	12578.6	2419277400	12578.6
	II	14312	14312	12904	13255.51	3348693500	13255.51
	I	15349	15764	14297	14377.44	4432628900	14377.44
2008 DES	IV	14081	15043	13924	15042.81	1463233600	15042.81
	III	15177	15227	13856	14184.14	943166900	14184.14
	II	15363	15557	14820	15127.51	2033348300	15127.51
	I	14303	15781	14303	14758.39	2747533700	14758.39
NOV	IV	12239	13931	12239	13888.24	2311275800	13888.24
	III	13584	13738	11815	12659.2	2471315100	12659.2
	II	15033	15148	12943	13542.66	2464559500	13542.66
	I	14436	15318	13273	14243.43	2861490800	14243.43
OKT	IV	12373	14330	10676	13968.67	4739700700	13968.67
	III	14692	15617	12618	12618.38	3110926400	12618.38
	II	15156	17141	14554	14554.21	3849645800	14554.21
	I	18742	18742	16799	17682.4	2589103500	17682.4
SEP	IV	19869	19869	18500	18682.09	2388130800	18682.09
	III	18326	19328	16284	19327.73	5632904100	19327.73
	II	20841	20841	19158	19352.9	2606869700	19352.9
	I	20999	21067	19708	19933.28	1728424500	19933.28
AGST	IV	20739	21547	20739	21261.89	1895909900	21261.89
	III	21163	21207	20350	20392.06	1251364200	20392.06
	II	22021	22309	20995	21160.58	2040295000	21160.58
	I	22631	22714	21691	21885.21	1787470100	21885.21
JUL	IV	22802	22881	22089	22862.6	1565322600	22862.6
	III	22523	23369	22393	22740.71	2234314000	22740.71
	II	22205	22360	20989	21874.19	1910231300	21874.19
	I	21403	22225	21099	22184.55	2269371600	22184.55
JUN	IV	22238	22238	21164	21423.82	2139896800	21423.82
	III	22407	22885	21774	22042.35	1798060900	22042.35

	II	22814	23492	22734	22745.6	1819409500	22745.6
	I	23689	23741	22592	22592.3	1999823700	22592.3
MEI	IV	24234	24586	24100	24533.12	1653462800	24533.12
	III	25592	25822	24694	24714.07	1879751600	24714.07
	II	25063	25748	25032	25618.86	1782245400	25618.86
	I	26322	26387	24911	25063.17	2010198100	25063.17
APR	IV	25613	26374	25568	26241.02	2003251000	26241.02
	III	24821	25862	24413	25516.78	2502981500	25516.78
	II	23968	24442	23613	24197.78	2007728700	24197.78
	I	24485	24681	23906	24667.79	2231426700	24667.79
MAR	IV	22997	24334	22701	24264.63	2081951600	24264.63
	III	21108	23314	21108	23285.95	2297038800	23285.95
	II	21318	22192	20573	21108.22	3195710000	21108.22
	I	22387	23738	22035	22237.11	2459072500	22237.11
FEB	IV	23546	24841	23165	24331.67	2029323600	24331.67
	III	24041	24403	23078	23305.04	2154439000	23305.04
	II	23405	24209	22570	24148.43	2147992200	24148.43
	I	24885	25101	23284	23469.46	2559310200	23469.46
JAN	IV	24342	24737	23053	24123.58	2696274800	24123.58
	III	24459	25244	21710	25122.37	4553067700	25122.37
	II	27019	27143	23958	25201.87	3073689200	25201.87
	I	26963	27638	26699	26867.01	2662980800	26867.01

Lampiran 4 : Data Kurs Dollar AS Periode 2008-2010

Tahun	Bulan	Minggu			
		I	II	III	IV
2010	Januari	9377	9176	9271	9387
	Februari	9442	9460	9384	9338
	Maret	9246	9221	9162	9135
	April	9100	9048	9091	9046
	Mei	9075	9166	9191	9315
	Juni	9341	9230	9060	9085
	Juli	9133	9095	9121	9085
	Agustus	8983	8977	9033	9023
	September	9050	9056	9024	8996
	Oktober	8967	8970	8974	8972
	November	8958	8981	8968	9078
	Desember	9053	9064	9090	9086
2009	Januari	11005	11176	11286	11331
	Februari	11759	11759	11960	12010
	Maret	12100	12040	11819	11588
	April	11402	11181	10804	10884
	Mei	10537	10360	10532	10383
	Juni	10035	10186	10427	10286
	Juli	10281	10241	10100	11028
	Agustus	9970	10030	10026	10110
	September	9939	10088	10008	9769
	Oktober	9623	9537	9524	9470
	November	9467	9395	9515	9527
	Desember	9502	9507	9545	9487
2008	Januari	9501	9474	9533	9394
	Februari	9276	9287	9185	9222
	Maret	9154	9372	9234	9263
	April	9264	9243	9240	9285
	Mei	9282	9309	9342	9423
	Juni	9401	9373	9311	9271
	Juli	9255	9201	9193	9159
	Agustus	9146	9259	9237	9203
	September	9238	9330	9500	9376
	Oktober	9425	9941	9854	10367
	November	10854	11156	11105	11005
	Desember	11420	11055	11895	12462

Lampiran 5 : Data Indeks Saham Dow Jones Industrial Average Periode 2008-2010

$$DJIA = (\Sigma p) / d \dots\dots\dots(4)$$

Tahun/ Bulan	Minggu	Open	High	Low	Close	Volume	Adjusted Close
2010 DES	IV	11,572.81	11,625.00	11,518.44	11,577.51	877,700	11,577.51
	III	11,491.30	11,580.84	11,442.68	11,573.49	1,169,100	11,573.49
	II	11,406.16	11,519.04	11,405.33	11,491.91	2,024,100	11,491.91
	I	11,381.33	11,450.89	11,327.49	11,410.32	1,540,500	11,410.32
NOV	IV	11,083.75	11,388.87	10,929.28	11,382.09	1,898,700	11,382.09
	III	11,201.66	11,206.05	10,992.17	11,091.87	1,380,800	11,091.87
	II	11,194.02	11,280.90	10,978.93	11,203.55	1,923,300	11,203.55
	I	11,439.54	11,439.61	11,143.84	11,192.58	1,968,700	11,192.58
OKT	IV	11,133.40	11,247.60	11,020.82	11,118.49	1,680,200	11,118.49
	III	11,062.63	11,213.54	10,917.62	11,132.56	1,881,400	11,132.56
	II	11,006.93	11,155.23	10,913.84	11,062.78	2,020,500	11,062.78
	I	10,828.85	11,032.17	10,711.12	11,006.48	1,668,500	11,006.48
SEP	IV	10,860.03	10,948.88	10,728.64	10,829.68	1,692,500	10,829.68
	III	10,608.08	10,865.78	10,608.08	10,860.26	1,697,100	10,860.26
	II	10,446.80	10,476.62	10,332.40	10,462.77	1,549,200	10,462.77
	I	10,145.58	10,451.15	9,941.84	10,447.93	1,860,200	10,447.93
AGST	IV	10,215.51	10,304.70	9,936.62	10,150.65	1,929,300	10,150.65
	III	10,303.07	10,480.44	10,147.24	10,213.62	1,969,600	10,213.62
	II	10,654.62	10,719.94	10,268.71	10,303.15	1,923,600	10,303.15
	I	10,468.82	10,702.99	10,468.59	10,653.56	1,600,700	10,653.56
JUL	IV	10,424.17	10,584.99	10,347.50	10,465.94	1,863,400	10,465.94
	III	10,098.12	10,441.95	10,007.76	10,424.62	1,955,000	10,424.62
	II	10,199.24	10,407.82	10,079.58	10,097.90	2,128,200	10,097.90
	I	9,686.48	10,201.77	9,659.01	10,198.03	2,019,000	10,198.03
JUN	IV	10,143.05	10,201.93	9,614.32	9,686.48	2,304,100	9,686.48
	III	10,452.46	10,594.16	10,081.08	10,143.81	2,429,900	10,143.81
	II	10,211.83	10,483.44	10,186.21	10,450.64	2,131,700	10,450.64
	I	9,931.75	10,215.98	9,757.55	10,211.07	2,229,800	10,211.07
MEI	IV	10,193.46	10,264.20	9,774.48	10,136.63	2,705,900	10,136.63
	III	10,616.98	10,718.86	9,918.82	10,193.39	3,066,300	10,193.39
	II	10,386.18	10,920.27	10,386.03	10,620.16	2,383,800	10,620.16
	I	11,009.60	11,177.67	9,869.62	10,380.43	3,055,200	10,380.43
APR	IV	11,205.11	11,258.01	10,965.38	11,008.61	2,283,000	11,008.61
	III	11,018.36	11,205.64	10,977.85	11,204.28	2,001,900	11,204.28
	II	10,996.75	11,154.55	10,947.77	11,018.66	2,279,000	11,018.66
	I	10,927.45	11,000.98	10,844.09	10,997.35	1,592,000	10,997.35
MAR	IV	10,849.23	10,956.39	10,832.83	10,927.07	1,605,200	10,927.07

	III	10,741.00	10,955.48	10,695.13	10,850.36	1,835,400	10,850.36
	II	10,623.41	10,819.90	10,570.51	10,741.98	2,339,200	10,741.98
	I	10,563.78	10,644.95	10,507.17	10,624.69	1,788,700	10,624.69
FEB	IV	10,402.43	10,433.64	10,185.83	10,325.26	2,110,600	10,325.26
	III	10,100.81	10,438.55	10,100.81	10,402.35	2,138,000	10,402.35
	II	10,005.43	10,161.57	9,904.09	10,099.14	2,244,100	10,099.14
	I	10,068.99	10,314.84	9,835.09	10,012.23	2,494,100	10,012.23
JAN	IV	10,175.10	10,285.13	10,043.75	10,067.33	2,503,500	10,067.33
	III	10,608.37	10,729.89	10,157.64	10,172.98	2,558,300	10,172.98
	II	10,620.31	10,723.77	10,561.06	10,609.65	2,410,300	10,609.65
	I	10,430.69	10,619.40	10,430.69	10,618.19	1,888,900	10,618.19
2009 DES	IV	10,517.91	10,580.33	10,423.13	10,428.05	1,107,500	10,428.05
	III	10,330.10	10,522.06	10,329.80	10,520.09	1,161,700	10,520.09
	II	10,471.28	10,514.66	10,263.90	10,328.89	2,458,300	10,328.89
	I	10,386.86	10,484.05	10,235.63	10,471.50	1,965,600	10,471.50
NOV	IV	10,309.77	10,516.70	10,263.29	10,388.90	2,555,800	10,388.90
	III	10,320.13	10,495.61	10,231.25	10,309.92	1,516,100	10,309.92
	II	10,267.53	10,438.17	10,256.11	10,318.16	1,907,800	10,318.16
	I	10,020.62	10,341.97	10,020.62	10,270.47	1,878,800	10,270.47
OKT	IV	9,972.33	10,072.32	9,684.54	9,712.73	2,682,800	9,712.73
	III	9,996.67	10,119.47	9,916.78	9,972.18	2,378,700	9,972.18
	II	9,865.24	10,062.94	9,815.06	9,995.91	2,430,800	9,995.91
	I	9,488.73	9,865.01	9,481.09	9,864.94	1,836,400	9,864.94
SEP	IV	9,173.65	9,437.71	9,173.65	9,370.07	2,230,600	9,370.07
	III	9,663.23	9,834.48	9,430.08	9,487.67	2,145,800	9,487.67
	II	9,598.08	9,854.58	9,535.96	9,820.20	2,624,300	9,820.20
	I	9,440.13	9,649.85	9,439.98	9,605.41	2,060,200	9,605.41
AGST	IV	9,542.91	9,557.95	9,252.93	9,441.27	1,931,200	9,441.27
	III	9,506.18	9,630.20	9,459.40	9,544.20	1,777,700	9,544.20
	II	9,313.85	9,519.11	9,116.52	9,505.96	1,975,600	9,505.96
	I	9,368.41	9,424.11	9,216.88	9,321.40	1,697,100	9,321.40
JUL	IV	9,093.09	9,246.43	9,007.47	9,171.61	2,127,100	9,171.61
	III	8,746.05	9,100.88	8,745.90	9,093.24	2,241,400	9,093.24
	II	8,146.52	8,754.29	8,130.42	8,743.94	2,531,300	8,743.94
	I	8,280.74	8,327.97	8,087.19	8,146.52	2,219,900	8,146.52
JUN	IV	8,440.13	8,580.47	8,280.74	8,280.74	1,980,500	8,280.74
	III	8,538.52	8,538.83	8,259.43	8,438.39	2,496,000	8,438.39
	II	8,798.50	8,798.50	8,461.29	8,539.73	2,915,000	8,539.73
	I	8,759.35	8,877.93	8,633.07	8,799.26	2,022,800	8,799.26

MEI	IV	8,277.32	8,522.95	8,226.90	8,500.33	3,133,400	8,500.33
	III	8,270.15	8,591.93	8,221.01	8,277.32	3,162,200	8,277.32
	II	8,569.23	8,569.23	8,230.17	8,268.64	3,274,000	8,268.64
	I	8,213.60	8,587.55	8,213.60	8,574.65	4,051,000	8,574.65
APR	IV	8,073.82	8,307.51	7,938.98	8,212.41	2,873,600	8,212.41
	III	8,128.94	8,128.94	7,791.95	8,076.29	3,989,300	8,076.29
	II	8,082.02	8,190.66	7,870.48	8,131.33	4,495,300	8,131.33
	I	8,016.16	8,087.28	7,750.85	8,083.38	3,104,300	8,083.38
MAR	IV	7,773.31	8,075.73	7,437.59	8,017.59	3,790,900	8,017.59
	III	7,279.25	7,931.33	7,278.78	7,776.18	4,140,500	7,776.18
	II	7,225.33	7,571.64	7,172.05	7,278.38	5,591,600	7,278.38
	I	6,625.74	7,242.62	6,516.86	7,223.98	4,996,200	7,223.98
FEB	IV	7,365.99	7,441.02	7,033.62	7,062.93	4,627,300	7,062.93
	III	7,845.63	7,845.63	7,249.47	7,365.67	3,718,600	7,365.67
	II	8,281.38	8,315.07	7,693.98	7,850.41	3,186,700	7,850.41
	I	8,000.62	8,312.37	7,845.31	8,280.59	3,479,700	8,280.59
JAN	IV	8,078.04	8,405.87	7,961.92	8,000.86	2,946,000	8,000.86
	III	8,279.63	8,291.98	7,909.03	8,077.56	4,049,400	8,077.56
	II	8,599.26	8,602.60	7,995.13	8,281.22	3,617,300	8,281.22
	I	9,027.13	9,088.06	8,576.96	8,599.18	2,293,600	8,599.18
2008 DES	IV	8,515.87	9,065.28	8,364.06	9,034.69	1,891,800	9,034.69
	III	8,573.37	8,604.12	8,372.02	8,515.55	1,348,500	8,515.55
	II	8,628.81	8,961.26	8,469.03	8,579.11	3,261,200	8,579.11
	I	8,637.65	9,026.41	8,347.81	8,629.68	2,876,600	8,629.68
NOV	IV	8,048.09	8,831.35	8,048.09	8,829.04	3,263,300	8,829.04
	III	8,494.84	8,571.30	7,449.38	8,046.42	4,184,400	8,046.42
	II	8,946.60	9,159.58	7,965.42	8,497.31	3,148,200	8,497.31
	I	9,326.04	9,653.95	8,637.17	8,943.81	2,582,300	8,943.81
OKT	IV	8,375.92	9,454.36	8,143.59	9,325.01	3,095,400	9,325.01
	III	8,852.30	9,284.55	8,187.48	8,378.95	2,995,600	8,378.95
	II	8,462.42	9,794.37	8,197.67	8,852.22	3,938,800	8,852.22
	I	11,139.62	11,139.94	10,310.25	10,325.38	3,314,800	10,325.38
SEP	IV	11,394.42	11,394.58	10,753.57	11,143.13	2,104,800	11,143.13
	III	11,416.37	11,483.05	10,459.44	11,388.44	5,068,200	11,388.44
	II	11,224.87	11,577.50	11,098.67	11,421.99	2,462,500	11,421.99
	I	11,545.63	11,790.17	11,037.85	11,220.96	1,947,100	11,220.96
AGST	IV	11,626.19	11,715.18	11,340.41	11,543.96	1,410,100	11,543.96
	III	11,659.65	11,690.43	11,290.58	11,628.06	1,483,100	11,628.06
	II	11,729.67	11,867.11	11,450.89	11,659.90	1,828,300	11,659.90

	I	11,326.32	11,759.96	11,221.53	11,734.32	2,055,400	11,734.32
JUL	IV	11,369.47	11,586.62	11,125.13	11,326.32	2,045,800	11,326.32
	III	11,495.02	11,698.17	11,325.10	11,370.69	2,366,200	11,370.69
	II	11,103.64	11,510.82	10,827.71	11,496.57	3,116,400	11,496.57
	I	11,289.19	11,418.24	10,977.68	11,100.54	2,539,700	11,100.54
JUN	IV	11,345.70	11,437.30	11,157.21	11,288.54	2,403,100	11,288.54
	III	11,843.83	11,986.96	11,297.99	11,346.51	2,570,200	11,346.51
	II	12,306.86	12,322.82	11,818.83	11,842.69	2,487,400	11,842.69
	I	12,210.13	12,369.23	12,076.93	12,307.35	2,526,300	12,307.35
MEI	IV	12,479.63	12,726.66	12,442.59	12,638.32	2,079,600	12,638.32
	III	12,985.41	13,136.69	12,460.09	12,479.63	2,262,700	12,479.63
	II	12,745.55	13,001.94	12,740.50	12,986.80	2,217,300	12,986.80
	I	13,056.57	13,058.45	12,715.02	12,745.88	2,015,900	12,745.88
APR	IV	12,890.76	13,132.46	12,793.10	13,058.20	2,292,500	13,058.20
	III	12,850.91	12,942.26	12,656.56	12,891.86	2,284,300	12,891.86
	II	12,324.77	12,893.98	12,269.81	12,849.36	2,430,900	12,849.36
	I	12,612.59	12,733.66	12,302.06	12,325.42	2,208,800	12,325.42
MAR	IV	12,215.92	12,696.29	12,176.11	12,609.42	2,334,000	12,609.42
	III	12,361.97	12,622.07	12,196.87	12,216.40	2,362,700	12,216.40
	II	11,946.45	12,461.53	11,756.60	12,361.32	3,954,400	12,361.32
	I	11,893.04	12,303.35	11,731.60	11,951.09	3,379,100	11,951.09
FEB	IV	12,380.77	12,756.56	12,223.57	12,266.39	2,886,400	12,266.39
	III	12,349.59	12,505.25	12,155.26	12,381.02	2,890,100	12,381.02
	II	12,181.89	12,573.13	12,069.47	12,348.21	2,569,900	12,348.21
	I	12,743.11	12,749.78	12,103.37	12,182.13	2,913,100	12,182.13
JAN	IV	12,205.71	12,767.74	12,112.14	12,743.19	3,345,300	12,743.19
	III	12,092.72	12,486.89	11,634.82	12,207.17	4,561,400	12,207.17
	II	12,613.78	12,794.57	12,022.48	12,099.30	4,016,400	12,099.30
	I	12,801.15	12,931.29	12,501.76	12,606.30	3,179,000	12,606.30

Lampiran 6 : Hasil Analisis Statistik Deskriptif

Descriptive Statistics

	<i>N</i>	<i>Minimum</i>	<i>Maximum</i>	<i>Mean</i>	<i>Std. Deviation</i>
IHSG	144	1146.28	3747.71	2384.3192	666.41782
SBI	144	620.00	1124.00	762.1806	145.44928
HIS	144	12525.80	26867.01	20137.9011	3520.60749
KURS	144	8958.00	12986.00	9756.0486	869.03066
DJIA	144	7062.93	13058.20	10273.6756	1466.16755
Valid N (listwise)	144				

Lampiran 7 : Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

	<i>Unstandardized Residual</i>
<i>N</i>	144
<i>Normal Parameters^{a,b}</i>	
<i>Mean</i>	.0000000
<i>Std. Deviation</i>	287.01757415

<i>Most Extreme</i>	<i>Absolute</i>	.076
<i>Differences</i>	<i>Positive</i>	.070
	<i>Negative</i>	-.076
<i>Kolmogorov-Smirnov Z</i>		.915
<i>Asymp. Sig. (2-tailed)</i>		.373

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 8 : Hasil Uji Multikolinieritas

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>	8096.387	1000.421		8.093	.000		
SBI	-3.087	.187	-.612	-16.547	.000	.975	1.025
HSI	.032	.016	.101	2.017	.046	.533	1.875
KURS	-.597	.094	-.268	-6.335	.000	.746	1.340
DJIA	.150	.025	.331	6.048	.000	.446	2.244

a. Dependent Variable: IHSG

Lampiran 9 : Hasil Uji Heteroskedastisitas

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 (Constant)	1085.059	936.222		1.159	.249
SBI	.098	.353	.044	.279	.781
HSI	.010	.025	.095	.392	.695
KURS	-.102	.078	-.225	-1.303	.195
DJIA	-.038	.062	-.167	-.607	.545

a. *Dependent Variable: absut*

Lampiran 10 : Hasil Uji Autokorelasi

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>	<i>Durbin-Watson</i>
1	.984 ^a	.967	.966	.05546	1.923

a. *Predictors: (Constant), DJIA, SBI, KURS, HIS*

b. *Dependent Variable: IHSG*

Lampiran 11 : Hasil Uji Regresi Linier Berganda

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>)	8096.387	1000.421		8.093	.000
SBI	-3.087	.187	-.612	-16.547	.000
HSI	.032	.016	.101	2.017	.046
KURS	-.597	.094	-.268	-6.335	.000
DJIA	.150	.025	.331	6.048	.000

a. *Dependent Variable: IHSG*

Lampiran 12 : Hasil Uji Parsial (Uji Statistik t)

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 (Constant)	8096.387	1000.421		8.093	.000
SBI	-3.087	.187	-.612	-16.547	.000
HSI	.032	.016	.101	2.017	.046
KURS	-.597	.094	-.268	-6.335	.000
DJIA	.150	.025	.331	6.048	.000

a. Dependent Variable: IHSG

Lampiran 13 : Hasil Uji Simultan (Uji Statistik F)

ANOVA^b

<i>Model</i>	<i>Sum of Squares</i>	<i>df</i>	<i>Mean Square</i>	<i>F</i>	<i>Sig.</i>
1 Regression	5.173E7	4	1.293E7	152.590	.000 ^a
Residual	1.178E7	139	84749.709		
Total	6.351E7	143			

a. Predictors: (Constant), DJIA, SBI, KURS, HIS

b. Dependent Variable: IHSG

Lampiran 14 : Hasil Uji Koefisien Determinasi

<i>Model Summary^b</i>				
<i>Model</i>	<i>R</i>	<i>R Square</i>	<i>Adjusted R Square</i>	<i>Std. Error of the Estimate</i>
1	.903 ^a	.815	.809	291.11803

a. *Predictors: (Constant), DJIA, SBI, KURS, HIS*

b. *Dependent Variable: IHSG*

**Lampiran 15 : Tabel *Durbin-watson d* Statistic: Significance Point For d_l and d_u
AT 0.05 Level of Significance**

n	K=3	
	d1	Du
10	0,376	2,414
.	.	.
.	.	.
.	.	.
100	1,592	1,758.
150	1,679	1,788
200	1,728	1,810

Sumber : Ghozali, 2011