

Lampiran 1

Nama dan Kode Perusahaan Pertambangan yang menjadi sampel dalam penelitian ini yang terdaftar di Bursa Efek Indonesia (BEI) periode 2005 – 2009.

NO	NAMA PERUSAHAAN	KODE PERUSAHAAN
1	PT Aneka Tambang Tbk	ANTM
2	PT Ratu Prabu Energi Tbk	ARTI
3	PT Bumi Resources Tbk	BUMI
4	PT Cita Mineral Investindo Tbk	CITA
5	PT International Nickel Indonesia Tbk	INCO
6	PT Medco Energi International Tbk	MEDC
7	PT Perusahaan Gas Negara Tbk	PGAS
8	PT Tambang Tambang Batubara Bukit Asam Tbk	PTBA

Sumber : www.idx.co.id

Lampiran 2

CURRENT RATIO

$$= \frac{\text{Aktiva Lancar}}{\text{Kewajiban lancar}}$$

NO	KODE PERUSAHAAN	TAHUN	Aktiva Lancar (Juta Rp)	Kewajiban Lancar (Juta Rp)	CR
	1	2	3	4	5 = (3/4)
1	ANTM	2005	2,087,512	779,406	2.678
		2006	3,317,603	1,179,516	2.813
		2007	8,048,100	1,798,817	4.474
		2008	5,819,532	725,942	8.017
		2009	5,176,478	666,824	7.763

2	ARTI	2005	288,570	233,979	1.233
		2006	47,324	57,891	0.817
		2007	29,421	36,336	0.810
		2008	198,680	294,655	0.674
		2009	224,141	261,878	0.856
3	BUMI	2005	5,480,943	6,474,873	0.846
		2006	9,669,598	7,244,271	1.335
		2007	11,344,139	8,002,723	1.418
		2008	14,520,884	9,617,326	1.510
		2009	16,201,296	20,221,866	0.801
4	CITA	2005	32,130	72,806	0.441
		2006	158,006	167,866	0.941
		2007	215,915	194,792	1.108
		2008	320,168	291,259	1.099
		2009	195,338	249,336	0.783
5	INCO	2005	4,513,077	1,238,069	3.645
		2006	8,170,513	1,776,689	4.599
		2007	5,995,344	2,371,346	2.528
		2008	5,446,760	1,113,681	4.891
		2009	5,264,160	805,875	6.532
6	MEDC	2005	4,617,548	2,339,263	1.974
		2006	5,115,672	2,263,951	2.260
		2007	7,000,537	3,556,598	1.968
		2008	9,447,666	4,246,172	2.225
		2009	7,428,405	3,326,931	2.233
7	PGAS	2005	5,071,205	1,413,389	3.588
		2006	1,973,164	1,359,569	1.451
		2007	3,715,443	3,169,415	1.172
		2008	7,177,973	3,297,977	2.176
		2009	9,440,149	3,484,042	2.710
8	PTBA	2005	2,088,957	463,035	4.511
		2006	2,347,761	431,533	5.441
		2007	3,080,350	695,010	4.432
		2008	4,949,953	1,353,426	3.657
		2009	6,274,550	1,244,569	5.042

Sumber : Data yang telah diolah

Lampiran 3

NET PROFIT MARGIN
(%)

$$= \frac{\text{Laba bersih stlh Pajak}}{\text{Penjualan}} \times 100\%$$

NO	KODE PERUSAHAAN	TAHUN	Laba bersih setelah Pajak (Juta Rp)	Penjualan (Juta Rp)	Net Profit Margin (%)
	1	2	3	4	5 = (3/4)*100%
1	ANTM	2005	841,936	3,287,269	25.61
		2006	1,552,777	5,629,401	27.58
		2007	5,132,460	12,008,202	42.74
		2008	1,368,139	9,591,981	14.26
		2009	292,660	6,267,708	4.67
2	ARTI	2005	3,238	252,179	1.28
		2006	(75,926)	15,131	(501.79)
		2007	(20,373)	3,532	(576.81)
		2008	25,624	517,777	4.95
		2009	22,334	271,720	8.22
3	BUMI	2005	1,222,099	15,921,455	7.68
		2006	2,006,299	16,710,247	12.01
		2007	7,431,627	21,338,444	34.83
		2008	2,784,098	13,777,517	20.21
		2009	2,519,015	15,347,877	16.41
4	CITA	2005	493	80,712	0.61
		2006	25,278	417,477	6.05
		2007	64,776	846,778	7.65
		2008	157,163	1,324,828	11.86
		2009	31,092	383,543	8.11
5	INCO	2005	2,646,173	8,709,256	30.38
		2006	4,633,056	12,073,058	38.38
		2007	11,048,826	21,907,257	50.43
		2008	3,934,510	14,367,462	27.38
		2009	1,069,354	5,094,084	20.99
6	MEDC	2005	735,021	6,102,310	12.04
		2006	344,488	7,151,460	4.82

		2007	61,643	9,248,295	0.67
		2008	3,068,235	14,085,289	21.78
		2009	146,982	4,668,535	3.15
7	PGAS	2005	862,013	5,433,740	15.86
		2006	1,892,705	6,632,006	28.54
		2007	1,572,565	8,801,822	17.87
		2008	633,860	12,793,849	4.95
		2009	4,401,343	13,513,804	32.57
8	PTBA	2005	467,060	2,998,686	15.58
		2006	485,670	3,533,480	13.74
		2007	760,207	4,123,855	18.43
		2008	1,707,771	7,216,228	23.67
		2009	2,228,207	6,554,894	33.99

Sumber : Data yang telah diolah

Lampiran 4

DEBT TO EQUITY RATIO

$$= \frac{\text{Total Hutang}}{\text{Modal}}$$

NO	KODE PERUSAHAAN	TAHUN	Total Hutang (Juta Rp)	Modal (Juta Rp)	Debt To Equity Ratio
	1	2	3	4	5 = (3/4)
1	ANTM	2005	3,373,069	3,029,643	1.11
		2006	3,009,300	4,281,602	0.70
		2007	3,273,118	8,763,579	0.37
		2008	2,130,970	8,063,138	0.26
		2009	2,140,160	7,838,348	0.27
2	ARTI	2005	234,905	116,332	2.02
		2006	57,891	62,044	0.93
		2007	36,336	43,906	0.83
		2008	760,506	721,299	1.05
		2009	780,280	743,633	1.05
3	BUMI	2005	14,498,048	1,849,273	7.84
		2006	19,343,785	3,248,513	5.95
		2007	13,353,251	10,567,754	1.26
		2008	16,032,715	12,780,837	1.25
		2009	38,343,956	17,632,495	2.17
4	CITA	2005	103,640	8,950	11.58
		2006	342,446	34,228	10.00
		2007	308,855	182,553	1.69
		2008	309,264	339,716	0.91
		2009	266,083	370,808	0.72
5	INCO	2005	3,474,593	12,685,384	0.27
		2006	3,970,585	15,187,071	0.26
		2007	4,715,792	13,059,707	0.36
		2008	3,522,615	16,653,680	0.21
		2009	2,970,479	15,793,032	0.19
6	MEDC	2005	8,999,712	5,246,400	1.72
		2006	10,684,977	4,836,116	2.21
		2007	14,093,965	4,942,184	2.85
		2008	13,522,139	8,028,024	1.68
		2009	11,336,111	6,820,831	1.66

7	PGAS	2005	7,554,874	4,198,301	1.80
		2006	8,980,245	5,576,033	1.61
		2007	13,311,532	6,307,978	2.11
		2008	17,508,659	7,075,257	2.47
		2009	16,563,832	10,019,622	1.65
8	PTBA	2005	776,713	2,052,660	0.38
		2006	800,093	2,295,460	0.35
		2007	1,116,799	2,799,118	0.40
		2008	2,029,169	3,998,132	0.51
		2009	2,052,048	5,354,701	0.38

Sumber : Data yang telah diolah

Lampiran 5

TOTAL ASSET TURN OVER (TATO)
(X)

$$= \frac{\text{Penjualan}}{\text{Total Aktiva}}$$

NO	KODE PERUSAHAAN	TAHUN	Penjualan (Juta Rp)	Total Aktiva (Juta Rp)	Total Asset Turn over
	1	2	3	4	5 = (3/4)
1	ANTM	2005	3,287,269	6,402,714	0.51
		2006	5,629,401	7,290,906	0.77
		2007	12,008,202	12,037,917	1.00
		2008	9,591,981	10,245,041	0.94
		2009	6,267,708	10,023,677	0.63
2	ARTI	2005	252,179	365,638	0.69
		2006	15,131	119,945	0.13
		2007	3,532	80,243	0.04
		2008	517,777	1,481,673	0.35
		2009	271,720	1,525,094	0.18
3	BUMI	2005	15,921,455	16,446,361	0.97
		2006	16,710,247	22,684,662	0.74
		2007	21,338,444	26,556,109	0.80
		2008	13,777,517	32,091,507	0.43
		2009	15,347,877	55,976,451	0.27
4	CITA	2005	80,712	126,247	0.64
		2006	417,477	405,531	1.03
		2007	846,778	542,230	1.56
		2008	1,324,828	722,801	1.83
		2009	383,543	724,670	0.53
5	INCO	2005	8,709,256	16,159,976	0.54
		2006	12,073,058	19,157,656	0.63
		2007	21,907,257	17,775,499	1.23
		2008	14,367,462	20,176,295	0.71
		2009	5,094,084	18,763,511	0.27
6	MEDC	2005	6,102,310	15,182,460	0.40
		2006	7,151,460	16,620,285	0.43
		2007	9,248,295	20,227,590	0.46

		2008	14,085,289	21,683,449	0.65
		2009	4,668,535	18,303,963	0.26
7	PGAS	2005	5,433,740	12,574,761	0.43
		2006	6,632,006	15,113,902	0.44
		2007	8,801,822	20,348,341	0.43
		2008	12,793,849	25,550,580	0.50
		2009	13,513,804	27,608,282	0.49
8	PTBA	2005	2,998,686	2,839,690	1.06
		2006	3,533,480	3,107,734	1.14
		2007	4,123,855	3,928,071	1.05
		2008	7,216,228	6,106,828	1.18
		2009	6,554,894	7,492,156	0.87

Sumber : Data yang telah diolah

Lampiran 6

NILAI TUKAR RUPIAH TERHADAP USD

Date	Nilai (US\$)	Kurs Tengah (Rupiah)	Rata – rata Kurs pertahun.	RKurs $\frac{X_t - X_{(t-1)}}{X_{(t-1)}}$
Jan-04	1	8,395	8,929	
Feb-04	1	8,428		
Mar-04	1	8,575		
Apr-04	1	8,606		
May-04	1	8,941		
Jun-04	1	9,387		
Jul-04	1	9,057		
Aug-04	1	9,235		
Sep-04	1	9,177		
Oct-04	1	9,098		
Nov-04	1	9,035		
Dec-04	1	9,219		
Jan-05	1	9,254	9,713	0.088
Feb-05	1	9,249		
Mar-05	1	9,368		
Apr-05	1	9,538		
May-05	1	9,483		
Jun-05	1	9,616		
Jul-05	1	9,797		
Aug-05	1	9,981		
Sep-05	1	10,250		
Oct-05	1	10,100		
Nov-05	1	10,064		
Dec-05	1	9,859		
Jan-06	1	9,461	9,136	(0.059)
Feb-06	1	8,921		
Mar-06	1	9,171		
Apr-06	1	8,945		
May-06	1	9,007		
Jun-06	1	9,363		
Jul-06	1	9,129		
Aug-06	1	9,093		
Sep-06	1	9,141		
Oct-06	1	9,183		
Nov-06		9,134		

Dilanjutkan ke halaman berikut

Dec-06	1	9,083		
Jan-07	1	9,072	9,141	0.001
Feb-07	1	9,066		
Mar-07	1	9,166		
Apr-07	1	9,100		
May-07	1	8,849		
Jun-07	1	8,980		
Jul-07	1	9,070		
Aug-07	1	9,373		
Sep-07	1	9,308		
Oct-07	1	9,098		
Nov-07	1	9,260		
Dec-07	1	9,353		
Jan-08	1	9,416	9,678	0.059
Feb-08	1	9,190		
Mar-08	1	9,174		
Apr-08	1	9,209		
May-08	1	9,288		
Jun-08	1	9,294		
Jul-08	1	9,163		
Aug-08	1	9,148		
Sep-08	1	9,354		
Oct-08	1	9,892		
Nov-08	1	11,697		
Dec-08	1	11,314		
Jan-09	1	10,955	10,388	0.073
Feb-09	1	11,837		
Mar-09	1	11,849		
Apr-09	1	11,062		
May-09	1	10,399		
Jun-09	1	10,195		
Jul-09	1	10,126		
Aug-09	1	9,977		
Sep-09	1	9,841		
Oct-09	1	9,484		
Nov-09	1	9,471		
Dec-09	1	9,465		

Sumber : www.bi.go.id

Lampiran 7

Return Pasar (Indeks Harga Saham Gabungan BEI)

Date	Open (Poin)	High (Poin)	Low (Poin)	Close (Poin)	Avg Vol (Poin)	Adj Close*	Return Pasar(IHSG)	Adj Close* pertahun	Return Pasar(IHSG)
Jan-04	691.38	788.25	688	752.93	98,134,400	752.93			
Feb-04	748.48	796.07	725.22	761.08	75,736,900	761.08			
Mar-04	760.9	781.23	700.18	735.68	82,096,200	735.68			
Apr-04	735.68	824.51	729.77	783.41	75,124,200	783.41			
May-04	785.4	786.38	665.96	732.52	88,845,200	732.52			
Jun-04	731.51	732.4	683.92	732.4	107,164,400	732.4			
Jul-04	728.22	772.35	722.75	756.98	127,825,100	756.98			
Aug-04	755.14	763.95	728.35	754.7	119,553,300	754.7			
Sep-04	755.96	829.57	755.95	820.13	89,928,800	820.13			
Oct-04	820.69	864.62	820.52	860.49	107,195,000	860.49			
Nov-04	860.65	977.77	857.57	977.77	114,077,500	977.77			
Dec-04	977.83	1007.49	910.99	1000.23	93,225,500	1000.23		805.69	
Jan-05	1,000.55	1,049.13	994.53	1,045.44	96,869,600	1,045.44	0.045		
Feb-05	1,046.10	1,109.48	1,034.15	1,073.83	88,883,600	1,073.83	0.027		
Mar-05	1,074.25	1,156.96	1,056.55	1,080.17	156,957,800	1,080.17	0.006		
Apr-05	1,081.52	1,121.46	1,011.38	1,029.61	131,815,700	1,029.61	(0.047)		
May-05	1,031.10	1,088.21	1,021.40	1,088.17	90,825,700	1,088.17	0.057		
Jun-05	1,087.56	1,148.80	1,079.14	1,122.38	104,808,300	1,122.38	0.031		
Jul-05	1,124.30	1,187.79	1,101.99	1,182.30	137,601,700	1,182.30	0.053		
Aug-05	1,180.49	1,195.55	951.21	1,050.09	137,322,400	1,050.09	(0.112)		
Sep-05	1,028.82	1,106.81	1,008.39	1,079.28	105,017,400	1,079.28	0.028		
Oct-05	1,055.15	1,109.80	1,053.46	1,066.22	93,816,900	1,066.22	(0.012)		
Nov-05	1,072.88	1,096.64	1,012.48	1,096.64	64,217,100	1,096.64	0.029		
Dec-05	1,095.42	1,185.91	1,087.16	1,162.64	80,968,100	1,162.64	0.060	1,089.73	0.353

Dilanjutkan ke halaman berikut

Jan-06	1,161.98	1,268.63	1,161.30	1,232.32	120,114,300	1,232.32	0.060		
Feb-06	1,233.96	1,260.10	1,212.29	1,230.66	104,703,400	1,230.66	(0.001)		
Mar-06	1,222.81	1,339.82	1,222.21	1,322.97	102,611,500	1,322.97	0.075		
Apr-06	1,322.47	1,499.99	1,322.30	1,464.41	123,841,600	1,464.41	0.107		
May-06	1,468.29	1,553.49	1,272.26	1,330.00	133,310,300	1,330.00	(0.092)		
Jun-06	1,340.17	1,359.53	1,222.28	1,310.26	104,983,100	1,310.26	(0.015)		
Jul-06	1,310.58	1,355.19	1,277.60	1,351.65	161,085,300	1,351.65	0.032		
Aug-06	1,352.74	1,441.96	1,351.01	1,431.26	157,122,100	1,431.26	0.059		
Sep-06	1,431.54	1,534.61	1,417.24	1,534.61	115,136,000	1,534.61	0.072		
Oct-06	1,531.98	1,588.53	1,515.46	1,582.63	146,408,800	1,582.63	0.031		
Nov-06	1,582.70	1,738.41	1,576.44	1,718.96	171,288,600	1,718.96	0.086		
Dec-06	1,720.15	1,814.26	1,719.34	1,805.52	210,707,700	1,805.52	0.050	1,442.94	0.324
Jan-07	1,813.45	1,843.35	1,627.76	1,757.26	327,844,100	1,757.26	(0.027)		
Feb-07	1,765.87	1,824.99	1,664.20	1,740.97	228,070,800	1,740.97	(0.009)		
Mar-07	1,752.11	1,833.42	1,692.22	1,830.92	215,927,200	1,830.92	0.052		
Apr-07	1,837.18	2,021.01	1,837.18	1,999.17	262,589,300	1,999.17	0.092		
May-07	1,995.17	2,111.83	1,987.89	2,084.32	394,505,300	2,084.32	0.043		
Jun-07	2,100.68	2,167.45	2,045.58	2,139.28	394,676,800	2,139.28	0.026		
Jul-07	2,140.62	2,405.96	2,140.62	2,348.67	246,756,600	2,348.67	0.098		
Aug-07	2,318.70	2,322.80	1,863.36	2,194.34	266,673,500	2,194.34	(0.066)		
Sep-07	2,194.43	2,385.24	2,192.79	2,359.21	1,589,492,100	2,359.21	0.075		
Oct-07	2,366.61	2,689.92	2,366.61	2,643.49	370,644,300	2,643.49	0.120		
Nov-07	2,692.51	2,737.81	2,526.95	2,688.33	485,623,600	2,688.33	0.017		
Dec-07	2,703.72	2,818.53	2,629.07	2,745.83	472,095,200	2,745.83	0.021	2,210.98	0.532
Jan-08	2,739.59	2,838.48	2,229.82	2,627.25	1,050,029,300	2,627.25	(0.043)		
Feb-08	2,657.16	2,773.43	2,573.41	2,721.94	606,519,900	2,721.94	0.036		
Mar-08	2,651.88	2,689.66	2,239.73	2,447.30	384,152,600	2,447.30	(0.101)		
Apr-08	2,463.74	2,465.82	2,167.65	2,304.52	433,096,200	2,304.52	(0.058)		
May-08	2,333.56	2,516.26	2,322.19	2,444.35	691,045,000	2,444.35	0.061		

Dilanjutkan ke halaman berikut

Jun-08	2,447.63	2,461.05	2,316.43	2,349.10	332,752,700	2,349.10	(0.039)		
Jul-08	2,361.48	2,394.17	2,129.40	2,304.51	266,418,800	2,304.51	(0.019)		
Aug-08	2,283.02	2,283.02	2,035.59	2,165.94	716,255,500	2,165.94	(0.060)		
Sep-08	2,157.02	2,168.80	1,592.24	1,832.51	310,863,800	1,832.51	(0.154)		
Oct-08	1,766.94	1,766.94	1,089.34	1,256.70	199,721,600	1,256.70	(0.314)		
Nov-08	1,281.51	1,430.72	1,102.67	1,241.54	336,466,400	1,241.54	(0.012)		
Dec-08	1,240.85	1,376.10	1,177.86	1,355.41	172,534,500	1,355.41	0.092	2,087.59	(0.056)
Jan-09	1,377.45	1,472.46	1,307.53	1,332.67	339,604,500	1,332.67	(0.017)		
Feb-09	1,330.02	1,360.94	1,281.07	1,285.48	681,557,000	1,285.48	(0.035)		
Mar-09	1,285.48	1,467.52	1,244.87	1,434.07	440,725,900	1,434.07	0.116		
Apr-09	1,434.07	1,728.07	1,434.07	1,722.77	3,009,979,400	1,722.77	0.201		
May-09	1,722.77	1,941.79	1,701.99	1,916.83	2,851,413,400	1,916.83	0.113		
Jun-09	1,917.45	2,116.17	1,888.82	2,026.78	5,556,872,500	2,026.78	0.057		
Jul-09	2,026.88	2,332.76	1,992.38	2,323.24	4,630,064,400	2,323.24	0.146		
Aug-09	2,323.85	2,411.90	2,271.21	2,341.54	4,333,564,700	2,341.54	0.008		
Sep-09	2,341.43	2,482.85	2,272.76	2,467.59	3,960,611,100	2,467.59	0.054		
Oct-09	2,467.90	2,559.67	2,235.39	2,367.70	4,195,024,800	2,367.70	(0.040)		
Nov-09	2,365.65	2,494.82	2,294.56	2,415.84	5,165,790,600	2,415.84	0.020		
Dec-09	2,416.04	2,542.50	2,413.00	2,534.36	3,097,530,100	2,534.36	0.049	2,014.07	(0.035)

* Close price adjusted for dividends and splits.

Lampiran 8

RETURN SAHAM PERUSAHAAN PERTAMBANGAN (2005 – 2009)

TANGGAL	ANTM	ARTI	BUMI	CITA	INCO	MEDC	PGAS	PTBA
Jan-04	1,500	650	470	725	8,100	1,400	1,650	825
Feb-04	1,500	600	600	700	8,100	1,500	1,550	1,025
Mar-04	1,225	550	575	750	8,100	1,450	1,325	1,700
Apr-04	1,200	675	475	700	8,100	1,450	1,300	1,403
May-04	1,075	725	445	750	8,100	1,425	1,425	2,048
Jun-04	1,250	525	575	700	8,100	1,350	1,450	1,298
Jul-04	1,225	550	575	725	8,100	1,275	1,200	1,239
Aug-04	1,250	550	625	725	8,100	1,450	1,150	1,196
Sep-04	1,375	525	750	700	10,150	1,525	1,150	2,256
Oct-04	1,500	625	725	675	10,550	1,900	1,200	1,818
Nov-04	1,775	1175	800	675	11,850	2,075	1,400	3,168
Des-04	1,725	1200	800	725	11,550	2,075	1,900	4,937
Total (2004)	16,600	8,350	7,415	8,550	108,900	18,875	16,700	22,913
Rata-Rata	1,383	696	618	713	9,075	1,573	1,392	1,909
Jan-05	1,820	1,540	920	730	11,650	2,600	2,250	1,650
Feb-05	2,150	600	850	720	14,300	2,450	2,725	1,660
Mar-05	2,250	550	780	700	13,600	2,450	2,275	1,520
Apr-05	2,125	675	760	700	14,000	2,575	2,600	1,550
May-05	2,350	725	830	600	13,900	3,150	2,775	1,560
Jun-05	2,400	525	830	600	14,150	3,775	2,875	1,590
Jul-05	2,425	550	830	530	15,000	3,200	3,225	1,570
Aug-05	2,250	550	780	280	15,600	3,325	3,575	1,740
Sep-05	2,725	525	900	280	15,500	3,625	4,175	1,630
Oct-05	2,575	625	780	280	14,450	3,525	5,400	1,780
Nov-05	2,250	1,175	690	280	12,800	3,325	7,150	1,690
Dec-05	3,575	1,200	760	280	13,150	3,375	6,900	1,800
Total (2005)	28,895	9,240	9,710	5,980	168,100	37,375	45,925	19,740
Rata-Rata	2,408	770	809	498	14,008	3,115	3,827	1,645
Return	0.741	0.107	0.310	(0.301)	0.544	0.980	1.750	(0.138)
Jan-06	4,275	1,540	850	400	14,550	3,900	8,300	1,960
Feb-06	4,025	1,670	840	400	15,600	4,125	9,650	2,050
Mar-06	4,350	1,470	900	400	17,150	4,150	10,000	2,050
Apr-06	5,750	1,510	910	400	20,000	4,800	12,400	3,000
May-06	4,450	750	830	400	19,750	3,975	12,250	3,350
Jun-06	4,624	750	770	400	19,550	3,725	11,250	3,150

Jul-06	5,200	750	830	430	19,950	3,800	11,800	3,275
Aug-06	5,400	800	750	325	22,000	3,600	12,650	3,400
Sep-06	5,500	800	740	300	23,000	3,475	12,050	3,375
Oct-06	6,950	810	770	500	26,300	3,325	11,400	3,450
Nov-06	7,550	800	810	650	27,500	3,250	10,900	6,500
Dec-06	8,000	790	900	700	31,000	3,550	11,600	3,525
Total (2006)	66,074	12,440	9,900	5,305	256,350	45,675	134,250	39,085
Rata-Rata	5,506	1,037	825	442	21,363	3,806	11,188	3,257
Return	1.287	0.346	0.020	(0.113)	0.525	0.222	1.923	0.980
Jan-07	7,800	770	1,080	730	33,000	3,425	9,400	3,125
Feb-07	9,100	770	1,210	730	38,800	3,650	8,950	3,300
Mar-07	11,850	780	1,330	500	54,350	3,575	9,350	3,450
Apr-07	15,600	780	1,380	550	60,800	3,525	10,500	3,900
May-07	14,000	780	1,750	295	55,000	3,575	10,250	5,250
Jun-07	12,550	780	2,275	395	55,500	3,525	9,450	6,550
Jul-07	2,700	780	2,700	880	57,200	4,275	9,250	6,650
Aug-07	2,250	780	2,550	800	53,900	3,900	10,250	5,750
Sep-07	2,775	790	3,575	800	63,500	4,150	12,050	6,550
Oct-07	3,350	790	4,800	700	90,200	4,675	14,000	12,100
Nov-07	4,675	790	5,650	700	94,250	5,400	16,900	12,000
Dec-07	4,475	790	6,000	700	96,250	5,150	15,350	11,400
Total (2007)	91,125	9,380	34,300	7,780	752,750	48,825	135,700	80,025
Rata-Rata	7,594	782	2,858	648	62,729	4,069	11,308	6,669
Return	0.379	(0.246)	2.465	0.467	1.936	0.069	0.011	1.047
Jan-08	3,575	790	6,400	700	7,950	4,050	13,400	11,450
Feb-08	4,100	560	7,700	700	9,450	4,125	13,800	10,050
Mar-08	3,350	490	6,200	700	7,000	3,325	14,150	10,600
Apr-08	3,500	500	6,650	650	6,650	3,925	12,100	14,600
May-08	3,250	500	8,050	650	6,100	5,050	14,000	14,600
Jun-08	3,175	500	8,200	650	6,050	4,725	13,000	16,400
Jul-08	2,475	500	6,750	650	4,600	4,600	12,200	13,650
Aug-08	1,890	500	5,500	650	3,725	4,900	2,550	14,500
Sep-08	1,460	500	3,200	650	3,075	3,625	2,175	9,350
Oct-08	1,040	500	2,175	650	1,690	2,100	1,400	5,475
Nov-08	1,020	500	1,010	650	1,970	1,850	1,840	6,900
Dec-08	1,090	500	910	650	1,930	1,870	1,860	6,900
Total (2008)	29,925	6,340	62,745	7,950	60,190	44,145	102,475	134,475
Rata-Rata	2,494	528	5,229	663	5,016	3,679	8,540	11,206
Return	(0.672)	(0.324)	0.829	0.022	(0.920)	(0.096)	(0.245)	0.680

Jan-09	1,110	500	510	650	2,475	1,700	2,200	7,400
Feb-09	1,200	500	770	650	2,175	2,060	1,900	7,200
Mar-09	1,090	500	820	650	2,225	2,200	2,150	6,750
Apr-09	1,430	500	1,480	650	3,425	2,625	2,600	9,500
May-09	1,980	500	1,960	650	3,600	3,300	2,875	11,250
Jun-09	2,025	500	1,860	750	4,150	3,050	3,150	11,600
Jul-09	2,200	910	2,800	750	4,300	3,325	3,500	13,600
Aug-09	2,275	1,160	2,900	750	4,225	2,925	3,475	13,000
Sep-09	2,450	1,160	3,225	750	4,150	2,900	3,650	14,100
Oct-09	2,275	1,160	2,375	750	4,050	2,725	3,625	15,200
Nov-09	2,200	1,160	2,350	750	3,450	2,500	3,650	16,450
Dec-09	2,200	1,160	225	750	3,650	2,450	3,900	17,250
Total (2009)	22,435	9,710	21,275	8,500	41,875	31,760	36,675	143,300
Rata-Rata	1,870	809	1,773	708	3,490	2,647	3,056	11,942
Return	(0.250)	0.532	(0.661)	0.069	(0.304)	(0.281)	(0.642)	0.066

Sumber ; www.idx.co.id

Lampiran 9

Output SPSS Hasil Analisis

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	RKURS, DER, TATO, NPM, RM(IHSG) CR(a)		Enter

a All requested variables entered.

b Dependent Variable: RETURN

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.670(a)	.449	.349	.618315	2.088

a Predictors: (Constant), RKURS, DER, TATO, NPM, RM(IHSG), CR

b Dependent Variable: RETURN

Coefficients(a)

Mode	1	Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	CR	.700	1.428
	NPM	.732	1.365
	DER	.749	1.335
	TATO	.785	1.273
	RM(IHSG)	.713	1.402
	RKURS	.744	1.344

a Dependent Variable: RETURN

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	10.288	6	1.715	4.485	.002(a)
	Residual	12.616	33	.382		
	Total	22.904	39			

a Predictors: (Constant), KURS, DER, TATO, NPM, IHSG, CR

b Dependent Variable: RETURN

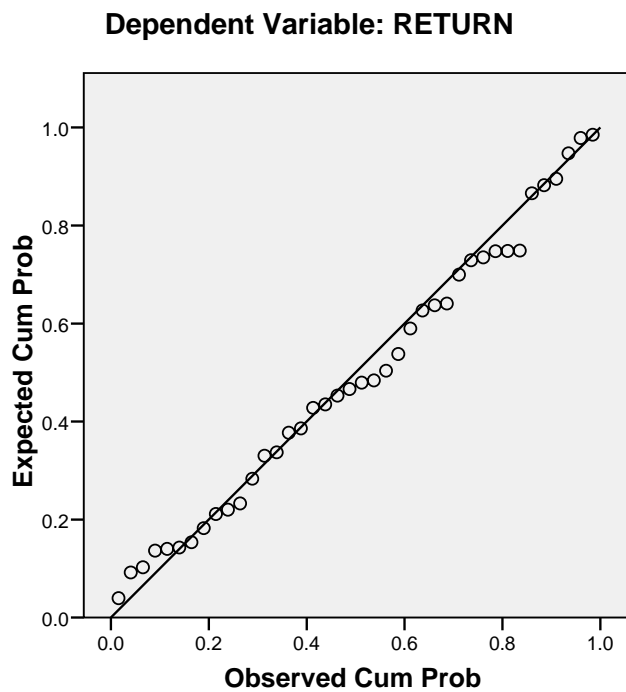
Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.522	.326		1.604	.118		
	CR	-.099	.060	-.256	-1.661	.106	.700	1.428
	NPM	.213	.093	.345	2.283	.029	.732	1.365
	DER	-.121	.045	-.404	-2.707	.011	.749	1.335
	TATO	.012	.291	.006	.040	.968	.785	1.273
	RM(IHSG)	1.697	.501	.518	3.388	.002	.713	1.402
	RKURS	-2.058	2.077	-.148	-.991	.329	.744	1.344

a Dependent Variable: RETURN

Charts

Normal P-P Plot of Regression Standardized Residual



Scatterplot**Dependent Variable: RETURN**