

Lampiran 1

HARGA SAHAM 2006

NO	KODE	HARGA SAHAM												
		JAN	FEB	MAR	APR	MEI	JUN	JUL	AGUST	SEPT	OKT	NOV	DES	Rata-Rata
1	BUMI	850	840	900	910	830	770	830	750	740	770	810	900	825
2	ANTM	4,275	4,025	4,350	5,750	4,450	4,625	5,200	5,400	5,500	6,950	7,550	8,000	5,506
3	TLKM	6,300	6,200	6,900	7,550	7,050	7,350	7,450	7,900	8,450	8,400	9,900	10,100	7,796
4	PTBA	1,960	2,050	2,050	3,000	3,350	3,150	3,275	3,400	3,375	3,450	3,250	3,525	2,986
5	UNTR	3,825	3,975	4,500	5,450	5,400	5,450	5,450	5,750	6,050	6,550	6,450	6,550	5,450
6	KLBF	1,300	1,360	1,360	1,520	1,310	1,200	1,200	1,120	1,320	1,360	1,180	1,190	1,285
7	UNVR	4,300	4,275	4,250	4,575	4,025	4,225	4,225	475	4,600	4,800	6,000	6,600	4,363
8	INTP	3,950	4,425	4,525	5,000	3,850	4,200	4,200	4,575	4,925	5,000	5,350	5,750	4,646

HARGA SAHAM 2007

NO	KODE	HARGA SAHAM												
		JAN	FEB	MAR	APR	MEI	JUN	JUL	AGUST	SEPT	OKT	NOV	DES	Rata-Rata
1	BUMI	1,110	1,210	1,330	1,380	1,750	2,275	2,700	2,550	3,575	4,800	5,650	6,000	2,861
2	ANTM	7,950	9,100	11,850	15,600	14,000	12,550	2,700	2,250	2,775	3,350	4,675	4,475	7,606
3	TLKM	9,550	8,900	9,850	10,500	9,550	9,850	11,200	10,850	11,000	10,750	10,150	10,150	10,192
4	PTBA	3,125	3,300	3,450	3,900	5,250	6,550	6,650	5,750	6,500	9,050	12,100	12,000	6,469
5	UNTR	6,650	6,950	7,400	7,900	7,550	8,250	8,600	8,100	8,200	10,950	11,250	10,900	8,558
6	KLBF	1,300	1,220	1,210	1,260	1,240	1,390	1,490	1,360	1,330	1,360	1,220	1,260	1,303
7	UNVR	5,800	5,600	5,700	5,650	6,300	6,700	7,350	6,800	6,800	6,650	6,650	3,500	6,125
8	INTP	5,200	5,750	5,100	5,700	5,550	6,250	6,500	6,400	6,100	8,200	7,700	8,200	6,388

HARGA SAHAM 2008

NO	KODE	HARGA SAHAM												
		JAN	FEB	MAR	APR	MEI	JUN	JUL	AGUST	SEPT	OKT	NOV	DES	Rata-Rata
1	BUMI	6,400	7,700	6,200	6,650	8,050	8,200	6,750	5,500	3,200	2,175	1,010	910	5,229
2	ANTM	3,575	4,100	3,350	3,500	3,250	3,175	2,475	1,890	1,460	1,040	1,020	1,090	2,494
3	TLKM	9,250	9,800	9,650	8,850	8,100	7,300	7,700	8,000	7,150	5,400	5,850	6,900	7,829
4	PTBA	11,400	11,450	10,050	10,600	14,600	16,400	13,650	14,500	9,350	5,475	6,900	6,900	10,940
5	UNTR	13,300	13,250	12,550	12,050	14,450	12,150	11,400	10,350	9,450	3,150	3,975	4,400	10,040
6	KLBF	1,200	1,050	980	910	880	850	800	750	650	365	410	400	770
7	UNVR	6,900	6,800	6,900	6,800	6,750	6,750	6,900	7,250	7,500	7,450	7,700	7,800	7,125
8	INTP	7,750	7,500	7,050	5,600	6,150	5,450	6,150	6,400	6,000	3,500	3,500	4,600	5,804

Harga Saham 2009

NO	KODE	HARGA SAHAM												
		JAN	FEB	MAR	APR	MEI	JUN	JUL	AGUST	SEPT	OKT	NOV	DES	Rata-Rata
1	BUMI	510	770	820	1,480	1,960	1,860	2,800	2,900	3,225	2,375	2,350	2,425	1,956
2	ANTM	1,110	1,200	1,090	1,430	1,980	2,025	2,200	2,275	2,450	2,275	2,200	2,200	1,870
3	TLKM	6,300	6,300	7,550	7,850	7,450	7,500	8,950	8,400	8,650	8,400	9,000	9,450	7,983
4	PTBA	7,400	7,200	6,750	9,500	11,250	11,600	13,600	13,000	14,100	15,200	16,450	17,250	11,942
5	UNTR	5,050	5,350	6,750	9,000	10,150	9,950	12,950	13,500	15,600	15,000	14,950	15,500	11,146
6	KLBF	465	650	620	900	880	1,010	1,310	1,270	1,330	1,220	1,250	1,300	1,017
7	UNVR	7,900	8,050	7,950	7,750	7,850	9,250	11,600	10,100	10,700	10,100	11,050	11,050	9,446
8	INTP	6,650	4,150	5,250	5,850	6,650	7,750	9,300	10,050	10,600	11,050	11,100	13,700	8,508

Lampiran 2

Harga Saham yang Siap Diolah

NO	KODE	NAMA PERUSAHAAN	Tahun		
			2007	2008	2009
1	BUMI	Bumi Resources	2,861	5,229	1,956
2	ANTM	Aneka Tambang	7,606	2,494	1,870
3	TLKM	Telekomunikasi Indonesia	10,192	7,829	7,983
4	PTBA	Tambang Batubara Bukit Asam	6,469	10,940	11,942
5	UNTR	United Tractos	8,558	10,040	11,146
6	KLBF	Kalbe Farma	1,303	770	1,017
7	UNVR	Unilever Indonesia	6,125	7,125	9,446
8	INTP	Indocement Tunggul Perkasa	6,388	5,804	8,508

Lampiran 3

TABULASI DATA TAHUN 2006, 2007 dan 2008

KODE	Tahun	Aktiva Lancar	Utang Lancar	Total Utang	Total Equity	CR	DER	EPS
BUMI	2005	5,661,722	6,463,418	14,464,516	2,307,799	0.88	6.27	62.29
	2006	9,746,098	7,301,583	19,496,821	3,274,214	1.33	5.95	104.21
	2007	10,946,647	8,093,702	13,343,611	10,560,125	1.35	1.26	382.72
	2008	20,501,387	17,491,278	35,152,819	17,444,576	1.17	2.02	367.94
ANTM	2005	2,087,512	779,406	3,373,069	3,029,643	2.68	1.11	441.34
	2006	3,317,603	1,179,516	3,009,300	4,281,602	2.81	0.70	813.95
	2007	8,048,100	1,818,063	3,292,364	8,750,106	4.43	0.38	536.67
	2008	5,819,532	725,942	2,130,970	8,063,138	8.02	0.26	143.48
TLKM	2005	10,594,550	13,513,168	32,573,450	23,292,401	0.78	1.40	396.5
	2006	13,920,792	20,535,685	38,879,969	28,068,689	0.68	1.39	547.15
	2007	15,978,094	20,674,629	39,005,419	33,748,579	0.77	1.16	644.08
	2008	14,622,310	26,998,151	47,258,399	34,314,071	0.54	1.38	537.73
PTBA	2005	2,088,957	463,035	776,713	2,052,660	4.51	0.38	210
	2006	2,347,761	431,533	800,093	2,295,460	5.44	0.35	211
	2007	3,080,350	744,414	1,291,526	2,675,501	4.14	0.48	315
	2008	4,949,953	1,353,426	2,029,169	3,996,132	3.66	0.51	741
UNTR	2005	5,603,942	3,605,967	6,485,918	4,105,713	1.55	1.58	369
	2006	5,402,542	4,028,416	6,606,651	4,594,437	1.34	1.44	326
	2007	7,036,658	5,238,663	7,216,432	5,733,335	1.34	1.26	524
	2008	12,883,590	7,874,135	11,644,916	11,131,607	1.64	1.05	884
KLBF	2005	677,862	300,785	333,382	844,220	2.25	0.39	9.51
	2006	747,904	352,671	390,571	870,654	2.12	0.45	7.92
	2007	3,760,008	754,629	1,121,188	3,386,862	4.98	0.33	70
	2008	4,158,055	1,250,372	1,358,981	3,622,399	3.33	0.38	72
UNVR	2005	2,030,362	1,501,485	1,658,391	2,173,526	1.35	0.76	189
	2006	2,604,552	2,057,451	2,294,381	2,368,527	1.27	0.97	226
	2007	2,694,667	2,428,128	2,639,287	2,692,141	1.11	0.98	257
	2008	3,103,295	3,091,111	3,397,915	3,100,312	1.00	1.10	315
INTP	2005	2,155,765	855,844	4,906,998	5,629,382	2.52	0.87	200.93
	2006	1,741,702	812,180	2,753,339	6,032,762	2.14	0.46	161.03
	2007	2,248,589	779,020	2,343,951	6,689,350	2.89	0.35	266.24
	2008	3,471,276	1,943,885	821,094	8,500,194	1.79	0.10	474.16

Lampiran 4

DATA VARIABEL DEPENDEN DAN INDEPENDEN
TAHUN 2005, 2006, 2007 DAN 2008

Tahun	Kode	Harga Saham	CR	DER	EPS
2005	BUMI	825	0.88	6.27	62.29
	ANTM	5,506	2.68	1.11	441.34
	TLKM	7,796	0.78	1.4	396.5
	PTBA	2,986	4.51	0.38	210
	UNTR	5,450	1.55	1.58	369
	KLBF	1,285	2.25	0.39	9.51
	UNVR	4,363	1.35	0.76	189
	INTP	4,646	2.52	0.87	200.93
2006	BUMI	2,861	1.33	5.95	104.21
	ANTM	7,606	2.81	0.70	813.95
	TLKM	10,192	0.68	1.39	547.15
	PTBA	6,469	5.44	0.35	211
	UNTR	8,558	1.34	1.44	326
	KLBF	1,303	2.12	0.45	7.92
	UNVR	6,125	1.27	0.97	226
	INTP	6,388	2.14	0.46	161.03
2007	BUMI	5,229	1.35	1.26	382.72
	ANTM	2,494	4.43	0.38	536.67
	TLKM	7,829	0.77	1.16	644.08
	PTBA	10,940	4.14	0.48	315
	UNTR	10,040	1.34	1.26	524
	KLBF	770	4.98	0.33	70
	UNVR	7,125	1.11	0.98	257
	INTP	5,804	2.89	0.35	266.24
2008	BUMI	1,956	1.17	2.02	367.94
	ANTM	1,870	8.02	0.26	143.48
	TLKM	7,983	0.54	1.38	537.73
	PTBA	11,942	3.66	0.15	741
	UNTR	11,146	1.64	1.05	884
	KLBF	1,017	3.33	0.38	72
	UNVR	9,446	1.00	1.10	315
	INTP	8,508	1.79	0.10	474.16

Lampiran 5

DATA VARIABEL SETELAH DITRANSFORMASIKAN
KE DALAM LOGARITMA NATURAL
TAHUN 2005, 2006, 2007 DAN 2009

Tahun	Kode	LNHarga Saham	CR	DER	LNEPS
2005	BUMI	6.72	0.88	6.27	4.13
	ANTM	8.61	2.68	1.11	6.09
	TLKM	8.96	0.78	1.4	5.98
	PTBA	8.00	4.51	0.38	5.35
	UNTR	8.60	1.55	1.58	5.91
	KLBF	7.16	2.25	0.39	2.25
	UNVR	8.38	1.35	0.76	5.24
	INTP	8.44	2.52	0.87	5.30
2006	BUMI	7.96	1.33	5.95	4.65
	ANTM	8.94	2.81	0.70	6.70
	TLKM	9.23	0.68	1.39	6.30
	PTBA	8.77	5.44	0.35	5.35
	UNTR	9.05	1.34	1.44	5.79
	KLBF	7.17	2.12	0.45	2.07
	UNVR	8.72	1.27	0.97	5.42
	INTP	8.76	2.14	0.46	5.08
2007	BUMI	8.56	1.35	1.26	5.95
	ANTM	7.82	4.43	0.38	6.29
	TLKM	8.97	0.77	1.16	6.47
	PTBA	9.30	4.14	0.48	5.75
	UNTR	9.21	1.34	1.26	6.26
	KLBF	6.65	4.98	0.33	4.25
	UNVR	8.87	1.11	0.98	5.55
	INTP	8.67	2.89	0.35	5.58
2008	BUMI	7.58	1.17	2.02	5.91
	ANTM	7.53	8.02	0.26	4.97
	TLKM	8.99	0.54	1.38	6.29
	PTBA	9.39	3.66	0.15	6.61
	UNTR	9.32	1.64	1.05	6.78
	KLBF	6.92	3.33	0.38	4.28
	UNVR	9.15	1.00	1.10	5.75
	INTP	9.05	1.79	0.10	6.16

Lampiran 6

TABULASI DATA VARIABEL DEPENDEN DAN INDEPENDEN YANG SIAP
DIOLAH
TAHUN 2005, 2006, 2007 DAN 2008

Tahun	Kode	LNHS	CR	DER	LNEPS
2005	BUMI	6.72	0.88	6.27	4.13
	ANTM	8.61	2.68	1.11	6.09
	TLKM	8.96	0.78	1.4	5.98
	PTBA	8.00	4.51	0.38	5.35
	UNTR	8.60	1.55	1.58	5.91
	KLBF	7.16	2.25	0.39	2.25
	UNVR	8.38	1.35	0.76	5.24
	INTP	8.44	2.52	0.87	5.30
2006	BUMI	7.96	1.33	5.95	4.65
	ANTM	8.94	2.81	0.70	6.70
	TLKM	9.23	0.68	1.39	6.30
	PTBA	8.77	5.44	0.35	5.35
	UNTR	9.05	1.34	1.44	5.79
	KLBF	7.17	2.12	0.45	2.07
	UNVR	8.72	1.27	0.97	5.42
	INTP	8.76	2.14	0.46	5.08
2007	BUMI	8.56	1.35	1.26	5.95
	ANTM	7.82	4.43	0.38	6.29
	TLKM	8.97	0.77	1.16	6.47
	PTBA	9.30	4.14	0.48	5.75
	UNTR	9.21	1.34	1.26	6.26
	KLBF	6.65	4.98	0.33	4.25
	UNVR	8.87	1.11	0.98	5.55
	INTP	8.67	2.89	0.35	5.58
2008	BUMI	7.58	1.17	2.02	5.91
	ANTM	7.53	8.02	0.26	4.97
	TLKM	8.99	0.54	1.38	6.29
	PTBA	9.39	3.66	0.15	6.61
	UNTR	9.32	1.64	1.05	6.78
	KLBF	6.92	3.33	0.38	4.28
	UNVR	9.15	1.00	1.10	5.75
	INTP	9.05	1.79	0.10	6.16

Lampiran 7

HASIL ANALISIS REGRESI SETELAH OUTLIER

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
LNHS	8,4203	,81663	32
CR	2,3691	1,70263	32
DER	1,1597	1,38659	32
LNEPS	5,4519	1,10728	32

Correlations

		LNHS	CR	DER	LNEPS
Pearson Correlation	LNHS	1,000	-,308	-,234	,759
	CR	-,308	1,000	-,417	-,147
	DER	-,234	-,417	1,000	-,109
	LNEPS	,759	-,147	-,109	1,000
Sig. (1-tailed)	LNHS	.	,043	,098	,000
	CR	,043	.	,009	,212
	DER	,098	,009	.	,277
	LNEPS	,000	,212	,277	.
N	LNHS	32	32	32	32
	CR	32	32	32	32
	DER	32	32	32	32
	LNEPS	32	32	32	32

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	LNEPS, ^a DER, CR	.	Enter

a. All requested variables entered.

b. Dependent Variable: LNHS

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,829 ^a	,688	,655	,47996	2,049

a. Predictors: (Constant), LNEPS, DER, CR

b. Dependent Variable: LNHS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	14,223	3	4,741	20,582	,000 ^a
	Residual	6,450	28	,230		
	Total	20,673	31			

a. Predictors: (Constant), LNEPS, DER, CR

b. Dependent Variable: LNHS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	6,280	,521		12,065	,000		
	CR	-,160	,057	-,334	-2,812	,009	,789	1,268
	DER	-,177	,070	-,300	-2,536	,017	,796	1,256
	LNEPS	,500	,080	,678	6,236	,000	,944	1,060

a. Dependent Variable: LNHS

Collinearity Diagnostics

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	CR	DER	LNEPS
1	1	3,138	1,000	,00	,02	,02	,00
	2	,671	2,162	,00	,12	,48	,00
	3	,175	4,230	,02	,69	,38	,06
	4	,016	14,135	,98	,17	,12	,94

a. Dependent Variable: LNHS

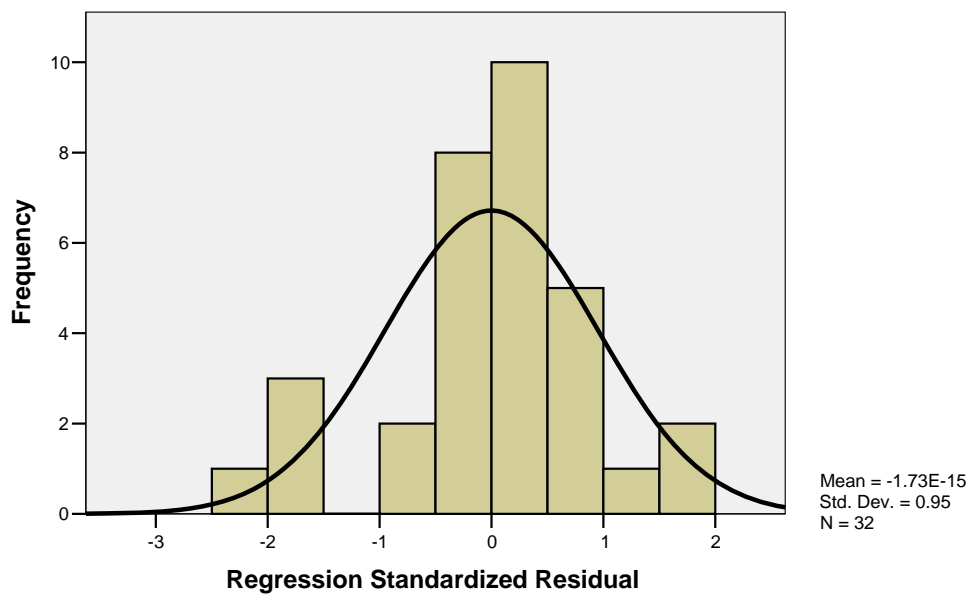
Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	6,8954	9,2204	8,4203	,67736	32
Std. Predicted Value	-2,251	1,181	,000	1,000	32
Standard Error of Predicted Value	,088	,340	,154	,072	32
Adjusted Predicted Value	6,7172	9,2118	8,4092	,70803	32
Residual	-1,10954	,89454	,00000	,45614	32
Std. Residual	-2,312	1,864	,000	,950	32
Stud. Residual	-2,380	1,935	,010	1,028	32
Deleted Residual	-1,17572	1,11579	,01108	,54254	32
Stud. Deleted Residual	-2,616	2,041	-,001	1,077	32
Mahal. Distance	,071	14,548	2,906	4,122	32
Cook's Distance	,000	,600	,054	,119	32
Centered Leverage Value	,002	,469	,094	,133	32

a. Dependent Variable: LNHS

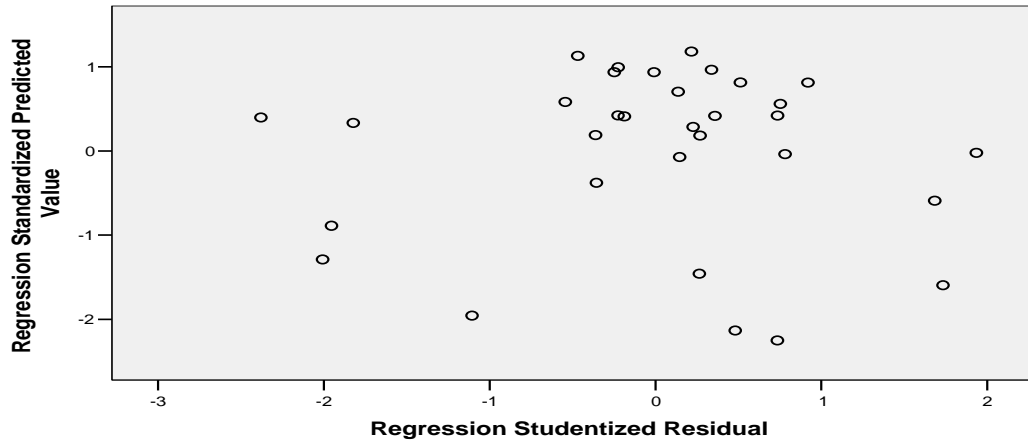
Histogram

Dependent Variable: LNHS



Scatterplot

Dependent Variable: LNHS



Normal P-P Plot of Regression Standardized Residual

Dependent Variable: LNHS

