

Lampiran 1

Laporan Keuangan 2007

Dalam ribuan rupiah

kode	operasi	investasi	pendanaan	DER
AALI	2596413000000	-822966000000	-958151000000	0.28
ANTM	48359073730000	-262350439000	-1113989181000	0.37
ASII	11224000000000	-2739000000000	-7108000000000	1.17
BBCA	8806087000000	-2534824000000	-1758173000000	9.66
BBRI	23989782000000	-628756000000	-4011058000000	9.48
BDMN	-4977809000000	5058435000000	377146000000	7.22
BLTA	689547000000	-9671930000000	10076715000000	5.23
BMRI	5803964000000	-932100000000	4507288000000	9.91
BNBR	648925693000	-3920440817000	3598813693000	1.48
BNGA	-325280000000	932700000000	-362500000000	9.55
BNII	-4288372000000	2228525000000	1988210000000	9.29
BTEL	556902919862	-2023535311389	1522871187463	1.49
CTRA	178029746350	-726345953483	2074955502141	0.34
ENRG	527445689	-1585942630	1546712316	1.80
INDF	2613759000000	-6454753000000	6103714000000	2.62
ISAT	8273929000000	-7290386000000	4236950000000	1.72
KIJA	478726542619715	-450331765772	407757344419	0.51
KLBF	516967000000	-42271083212	-473789467691	0.33
PGAS	2926542619715	-2525454997813	123029022057	2.11
PNLF	516967000000	-515522000000	8249000000	1.69
PTBA	1363801000000	-182106000000	-252549000000	0.48
TLKM	27727272000000	-15138863000000	-10957038000000	1.16
UNSP	184247294000	-2465864893000	2546637995000	1.23
UNTR	2657778000000	-1016525000000	-1453973000000	1.26

Lampiran 2

Laporan Keuangan 2008

Dalam ribuan Rupiah

kode	operasi	investasi	pendanaan	DER
AALI	2596413000000	-822966000000	-958151000000	0.29
ANTM	3059017263000	-359230649000	-2361531312000	0.26
ASII	-10585000000000	-7195000000000	-1238000000000	1.21
BBCA	-1743764000000	4205004000000	-2858995000000	9.55
BBRI	-14213727000000	-2220291000000	-467259000000	10.01
BDMN	3116543000000	1070294000000	621026000000	7.23
BLTA	2944193000000	-2718071000000	-1492099000000	3.24
BMRI	521717000000	2381728000000	-9138374000000	10.75
BNBR	1317768927000	-43789218734000	42636991331000	1.86
BNGA	3796788000000	4376728000000	383205000000	10.09
BNII	-765457000000	3610237000000	-2597445000000	10.42
BTEL	802345212873	-3610452512194	3014084162843	0.68
CTRA	369387812248	-215446993972	1211732222	3.77
ENRG	36470014	-1822721125	-849757529	2.39
INDF	2684806000000	-7575214000000	4600553000000	3.11
ISAT	6513265000000	-10286855000000	1458450000000	1.95
KIJA	133444082822	-479790247375	315522444870	0.86
KLBF	807700535344	-186224944190	-43599784338	0.38
PGAS	3778938944245	-1231966356497	-525056707501	2.47
PNLF	-434277000000	406632000000	-13069000000	2.72
PTBA	1609577000000	-429212000000	-380104000000	0.51
TLKM	24316297000000	-16545727000000	-11348436000000	1.38
UNSP	280102486000	-13087970000	-304315894000	0.90
UNTR	4253895000000	-4951114000000	2852523000000	0.65

Lampiran 3

Hasil Hipotesis

Dalam peersentase (%)

kode	operasi	investasi	pendanaan	DER	Harga saham
AALI	28.59	-27.44	-27.59	0.28	9.92
ANTM	31.51	-26.29	-27.74	0.37	7.82
ASII	30.05	-28.64	-29.59	1.17	9.86
BBCA	29.81	-28.56	-28.20	9.66	9.02
BBRI	30.81	-27.17	-29.02	9.48	8.61
BDMN	-29.24	29.25	26.66	7.22	8.55
BLTA	27.26	-29.90	29.94	5.23	7.39
BMRI	29.39	-27.56	29.14	9.91	7.88
BNBR	27.20	-29.00	28.91	1.48	5.80
BNGA	-26.51	27.56	-24.31	9.55	6.59
BNII	-29.09	28.43	28.32	9.29	6.04
BTEL	27.05	-28.34	28.05	1.49	5.47
CTRA	25.91	-27.31	28.36	0.34	6.11
ENRG	20.08	-21.18	21.16	1.80	6.69
INDF	28.59	-29.50	29.44	2.62	7.64
ISAT	29.74	-29.62	29.07	1.72	8.73
KIJA	33.80	-26.83	26.73	0.51	4.74
KLBF	26.97	-24.47	-26.88	0.33	6.65
PGAS	28.70	-28.56	25.54	2.11	9.05
PNLF	26.94	-26.97	22.83	1.69	5.04
PTBA	27.94	-25.93	-26.25	0.48	9.30
TLKM	30.95	-30.35	-30.03	1.16	8.97
UNSP	25.94	-28.53	28.57	1.23	7.21
UNTR	28.61	-27.65	-28.01	1.26	9.21

Lampiran 4

Hasil Hipotesis

Dalam persentase (%)

kode	operasi	investasi	pendanaan	DER	Harga saham
AALI	28.59	-27.44	-27.59	0.29	9.80
ANTM	28.57	-26.61	-28.49	0.26	7.53
ASII	-29.99	-29.60	-27.84	1.21	10.10
BBCA	-28.19	29.07	-28.68	9.55	8.24
BBRI	-30.29	-28.43	-26.87	10.01	8.72
BDMN	28.77	27.70	27.15	7.23	8.29
BLTA	28.71	-28.63	-28.03	3.24	6.53
BMRI	26.98	28.50	-29.84	10.75	8.15
BNBR	27.91	-31.41	31.38	1.86	4.47
BNGA	28.97	29.11	26.67	10.09	6.44
BNII	-27.36	28.91	-28.59	10.42	5.92
BTEL	27.41	-28.91	28.73	0.68	4.72
CTRA	26.64	-26.10	20.92	3.77	6.31
ENRG	17.41	-21.32	-20.56	2.39	5.55
INDF	28.62	-29.66	29.16	3.11	7.65
ISAT	29.50	-29.96	28.01	1.95	8.54
KIJA	25.62	-26.90	26.48	0.86	4.59
KLBF	27.42	-25.95	-24.50	0.38	6.92
PGAS	28.96	-27.84	-26.99	2.47	8.02
PNLF	-26.80	26.73	-23.29	2.72	4.66
PTBA	28.11	-26.79	-26.66	0.51	9.39
TLKM	30.82	-30.44	-30.06	1.38	8.99
UNSP	26.36	-23.29	-26.44	0.90	6.42
UNTR	29.08	-29.23	28.68	0.65	9.32

Lampiran 7

Hasil Output

Descriptive Statistics

	Mean	Std. Deviation	N
harga saham	7.4492	1.63628	48
arus kas operasi	18.6004	21.40960	48
arus kas investasi	-17.1469	22.18796	48
arus kas pendanaan	-1.0865	27.70397	48
debt to equity ratio	3.6117	3.71185	48

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Variables Entered/Removed b

Model	Variables Entered	Variables Removed	Method
1	debt to equity ratio, arus kas pendanaan, arus kas operasi, arus kas investasi ^a		Enter

- a. All requested variables entered.
 b. Dependent Variable: harga saham

Correlations

	harga saham	arus kas operasi	arus kas investasi	arus kas pendanaan	debt to equity ratio	
Pearson Correlator	harga saham	1.000	.057	-.155	-.394	-.001
	arus kas operasi	.057	1.000	-.626	.180	-.487
	arus kas investasi	-.155	-.626	1.000	-.050	.663
	arus kas pendanaan	-.394	.180	-.050	1.000	-.012
	debt to equity ratio	-.001	-.487	.663	-.012	1.000
Sig. (1-tailed)	harga saham	.	.350	.147	.003	.498
	arus kas operasi	.350	.	.000	.110	.000
	arus kas investasi	.147	.000	.	.369	.000
	arus kas pendanaan	.003	.110	.369	.	.466
	debt to equity ratio	.498	.000	.000	.466	.
N	harga saham	48	48	48	48	48
	arus kas operasi	48	48	48	48	48
	arus kas investasi	48	48	48	48	48
	arus kas pendanaan	48	48	48	48	48
	debt to equity ratio	48	48	48	48	48

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.458 ^a	.210	.136	1.52073	2.099

a. Predictors: (Constant), debt to equity ratio, arus kas pendana
kas operasi, arus kas investasi

b. Dependent Variable: harga saham

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	26.396	4	6.599	2.853	.035 ^a
	Residual	99.443	43	2.313		
	Total	125.838	47			

a. Predictors: (Constant), debt to equity ratio, arus kas pendanaan, arus ka
arus kas investasi

b. Dependent Variable: harga saham

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	6.665	.550		12.116	.000		
	arus kas operasi	.005	.014	.061	.341	.735	.576	1.736
	arus kas investasi	-.020	.015	-.273	-1.333	.190	.439	2.280
	arus kas pendanaan	-.025	.008	-.416	-3.007	.004	.958	1.044
	debt to equity ratio	.090	.081	.205	1.119	.269	.550	1.818

a. Dependent Variable: harga saham

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	arus kas operasi	arus kas investasi	arus kas pendanaan	debt to equity ratio
1	1	2.571	1.000	.02	.04	.03	.00	.01
	2	1.159	1.490	.01	.03	.04	.19	.11
	3	.964	1.633	.00	.00	.02	.76	.04
	4	.212	3.483	.03	.91	.46	.05	.00
	5	.094	5.231	.94	.03	.46	.01	.83

a. Dependent Variable: harga saham

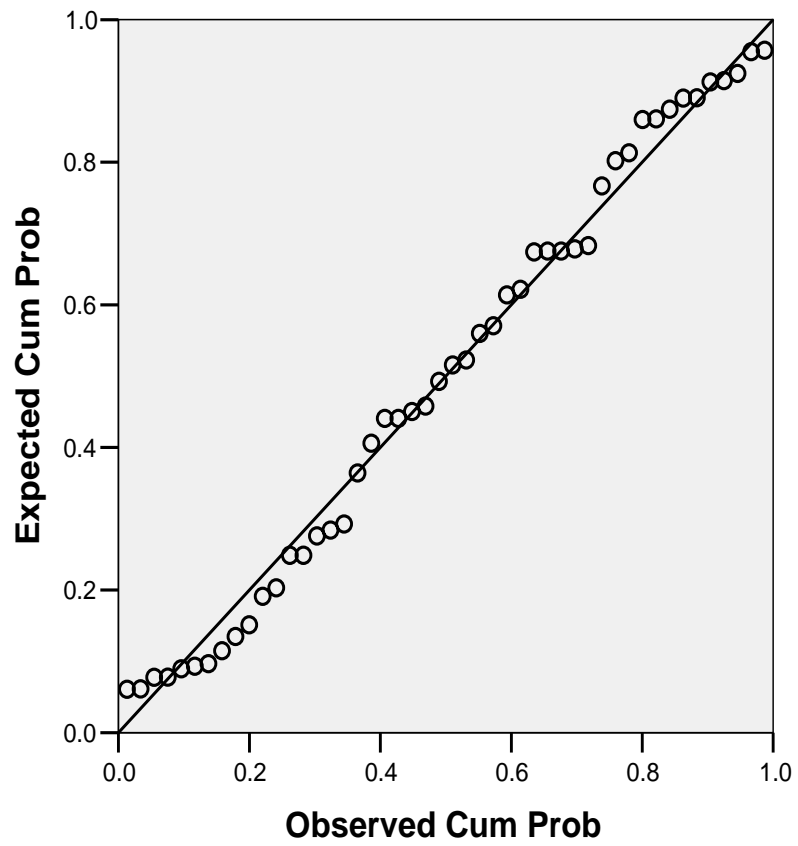
Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	5.9367	8.9718	7.4492	.74940	48
Std. Predicted Value	-2.018	2.032	.000	1.000	48
Standard Error of Predicted Value	.281	.945	.459	.176	48
Adjusted Predicted Value	5.3001	9.0772	7.4264	.79783	48
Residual	-2.35296	2.61331	.00000	1.45458	48
Std. Residual	-1.547	1.718	.000	.957	48
Stud. Residual	-1.630	1.916	.007	1.009	48
Deleted Residual	-2.84346	3.24986	.02273	1.62679	48
Stud. Deleted Residual	-1.663	1.980	.008	1.022	48
Mahal. Distance	.623	17.186	3.917	4.041	48
Cook's Distance	.000	.227	.025	.049	48
Centered Leverage Value	.013	.366	.083	.086	48

a. Dependent Variable: harga saham

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: harga saham



Scatterplot

Dependent Variable: harga saham

