

Lampiran

1. Daftar Perusahaan

NO	KODE	NAMA PERUSAHAAN
1	ADES	PT AkhasaWiraInternasionalTbk
2	AISA	PT TigaPilar Sejahtera Food Tbk.
3	DVLA	PT Darya-VariaLaborationTbk
4	ICBP	PT Indofood CBP SuksesMakmurTbk
5	INAF	PT Indo Farma (Persero) Tbk.
6	INDF	PT Indofood SuksesMakmurTbk.
7	KAEF	PT Kimia Farma (Persero) Tbk.
8	KDSI	PT KendawungSetiaIndustriTbk.
9	KLBF	PT Kalbe FarmaTbk.
10	LMPI	PT LanggengMakmurIndustriTbk.
11	MBTO	PT Martino BertoTbk.
12	MRAI	PT MustikaRatuTbk.
13	MYOR	PT Mayora Indah Tbk.
14	PYFA	PT PyridamFarmaTbk.
15	ROTI	PT Nippon IndosariCorpindoTbk.
16	STIP	PT Siantar Top Tbk.
17	TSPC	PT Tempo Scan Pacific Tbk.
18	ULTJ	PT Ultrajaya Milk Industry dan Trading Company Tbk.
19	UNVR	PT Unilever Indonesia Tbk.

Sumber: BEI

2. Daftar Perusahaan dan Variabel Penelitian

Kode	Return	Frekuensi	Volume	Harga	Hari
ADES	-0,00709	77	138200	1400	5
AISA	0,074713	1801	12775200	1870	5
DVLA	-0,00588	32	22800	1690	5
ICBP	-0,00388	4993	5554400	12850	5
INAF	-0,00995	606	2581500	199	5
INDF	0,04943	11629	26377700	6900	5
KAEF	0,015228	994	5241500	1000	5
KDSI	-0,0625	22	44200	300	2
KLBF	0,01497	18533	1,23E+08	1695	5
LMPI	-0,06164	176	683700	137	5
MBTO	0,02	5	18900	153	2
MRAT	0	18	11300	255	4
MYOR	-0,01176	72	125400	25200	4
PYFA	-0,0082	61	199100	121	5
ROTI	0,017778	2294	14749800	1145	5
STTP	-0,00165	3	19100	3030	1
TSPC	0,017949	323	2551700	1985	5
ULTS	0,034211	16	5800	3930	4
UNVR	0,011607	11103	6785700	41400	5
ADES	-0,00714	60	497800	1390	5
AISA	0,032086	2290	10385000	1930	5
DVLA	0,002959	3	5600	1695	2
ICBP	-0,03891	9213	10490300	12350	5
INAF	-0,01005	243	947900	197	5
INDF	-0,05797	11494	35837900	6500	5
KAEF	-0,015	457	2297600	985	5
KDSI	-0,03333	7	10400	290	3
KLBF	-0,02655	36084	1,3E+08	1650	5
LMPI	-0,0219	71	311100	134	5
MBTO	-0,05229	23	176100	145	5
MRAT	0,015686	30	405200	259	4
MYOR	0,02877	141	104900	25925	5
PYFA	0,008264	17	52900	122	5
ROTI	0	1042	4377700	1145	5
STTP	0,009901	2	300	3060	2
TSPC	0,002519	894	9609400	1990	5



ULTJ	-0,00763	45	6200	3900	3
UNVR	-0,03382	15153	10173600	40000	5
ADES	0,007194	107	863300	1400	5
AISA	-0,00777	3139	18673700	1915	5
DVLA	0,020649	35	26700	1730	5
ICBP	-0,01619	9396	8524100	12150	5
INAF	0,015228	715	4593000	200	5
INDF	0,007692	9656	32868700	6550	5
KAEF	0,035533	1618	8893500	1020	5
KDSI	-0,03448	7	15000	280	3
KLBF	0,00303	20826	1,12E+08	1655	5
LMPI	-0,05224	82	364400	127	5
MBTO	0,02069	13	5500	148	3
MRAT	-0,00386	7	11500	258	2
MYOR	0,002893	99	118600	26000	5
PYFA	0,032787	141	1085800	126	5
ROTI	0,004367	1946	9973600	1150	5
STTP	-0,01144	6	23100	3025	2
TSPC	-0,00251	458	3247100	1985	5
ULTJ	-0,02564	30	19200	3800	3
UNVR	0,0175	13684	6254700	40700	5
ADES	-0,00357	112	4280500	1395	5
AISA	0,109661	2918	15649500	2125	5
DVLA	-0,06936	5	10000	1610	2
ICBP	0,032922	8185	8000900	12550	5
INAF	0,095	1272	7964400	219	5
INDF	-0,04962	12323	36410000	6225	5
KAEF	0,068627	2320	10145500	1090	5
KDSI	0	1	1500	280	1
KLBF	0,024169	25417	1,4E+08	1695	5
LMPI	0,047244	54	78700	133	5
MBTO	-0,0473	21	212100	141	3
MRAT	0	14	30000	258	4
MYOR	-0,01923	86	74200	25500	5
PYFA	0,007937	157	1085800	127	5
ROTI	-0,0087	1462	7750800	1155	5
STTP	0	2	4000	3025	2
TSPC	0,002519	339	1997500	1990	5
ULTJ	-0,01316	30	56700	3750	3
UNVR	-0,01167	11252	6967200	40225	5

3. Hasil Analisis Regresi

a. Deskriptif Statistik

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Return	76	-,07	,11	,0008	,03298
Frekuensi	76	1,00	30084,00	3315,2895	6313,48334
Volume	76	300,00	185296500,00	12105901,3158	32051228,63575
Harga	75	121,00	41400,00	5551,7467	10314,28906
Hari	76	1,00	5,00	4,3289	1,17062
Valid N (listwise)	75				

b. Uji Normalitas

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Return	76	-,07	,11	,0008	,03298
Frekuensi	76	1,00	30084,00	3315,2895	6313,48334
Volume	76	300,00	185296500,00	12105901,3158	32051228,63575
Harga	75	121,00	41400,00	5551,7467	10314,28906
Hari	76	1,00	5,00	4,3289	1,17062
Valid N (listwise)	75				

c. Uji Multikolinearitas

Coefficients ^a							
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	-,029	,015		-1,926	,058		
Frekuensi	-1,746E-006	,000	-,334	-,951	,345	,108	9,247
Volume	2,682E-010	,000	,260	,788	,433	,122	8,185
Harga	1,037E-007	,000	,032	,184	,855	,434	2,307
Hari	,007	,003	,256	2,106	,039	,898	1,113

a. Dependent Variable: Return

d. UjiAutokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,261 ^a	,068	,160	,03296	2,243

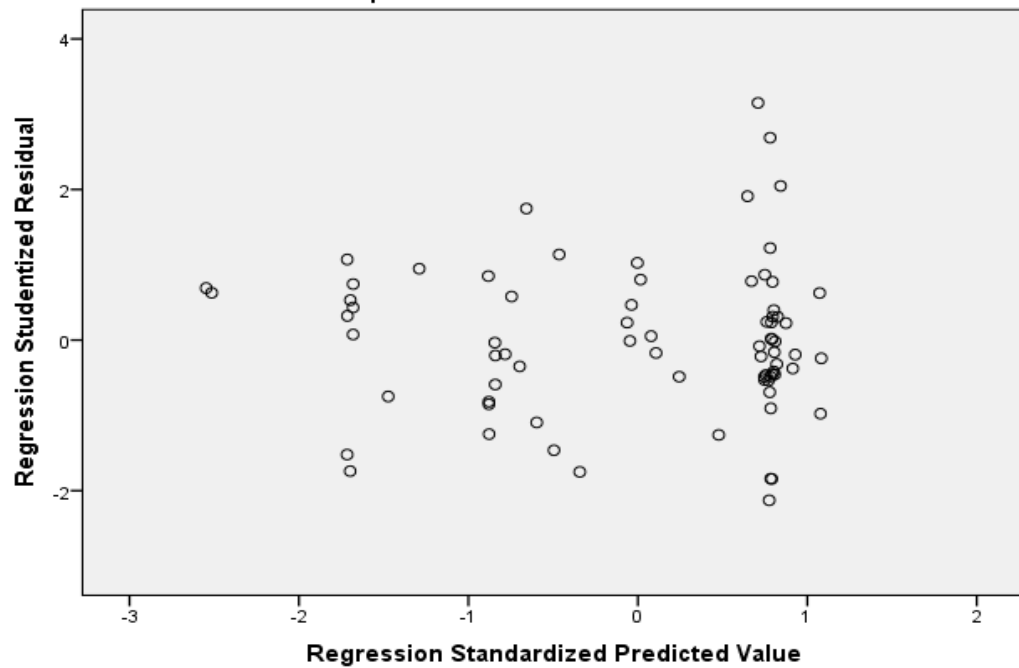
a. Predictors: (Constant), Hari, Harga, Volume, Frekuensi

b. Dependent Variable: Return

e. UjiHeterkodastitas

Scatterplot

Dependent Variable: Return



f. Uji Glejser

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	,023	,010		2,380	,020
Frekuensi	1,793E-006	,000	,539	1,516	,134
Volume	-3,198E-010	,000	-,488	-1,460	,149
Harga	-6,283E-007	,000	-,307	-1,729	,088
Hari	,001	,002	,034	,274	,785

a. Dependent Variable: abs

g. Regresi Linear Bergabda (Uji T)

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	-,029	,015		-1,926	,058
Frekuensi	-1,746E-006	,000	-,334	-,951	,345
Volume	2,682E-010	,000	,260	,788	,433
Harga	1,037E-007	,000	,032	,184	,855
Hari	,007	,003	,256	2,106	,039

a. Dependent Variable: Return