LAMPIRAN

NO	KODE	NAMA PERUSAHAAN
1	ADHI	Adhi Karya (perseo) Tbk
2	ADRO	Adaro Energy Tbk
3	AKRA	AKR Corporindo Tbk
4	ANTM	Aneka Tambang (Persero) Tbk
5	ASII	Astra International Tbk
6	BBCA	Bank Central Asia Tbk
7	BBNI	Bank Negara Indonesia (Persero) Tbk
8	BBRI	Bank Rakyat Indonesia (Persero) Tbk
9	BBTN	Bank Tabungan Negara (Persero) Tbk
10	BMRI	Bank Mandiri (Persero) Tbk
11	BSDE	Bumi Serpong Damai Tbk
12	GGRM	Gudang Garam Tbk
13	HMSP	H. M. Sampoerna Tbk
14	ICBP	Indofood CBP Sukses Makmur Tbk
15	INCO	Vale Indonesia Tbk
16	INDF	Indofood Sukses Makmur Tbk
17	INTP	Indocement Tunggal Prakasa Tbk
18	JSMR	Jasa Marga (Persero) Tbk
19	KLBF	Kalbe Farma Tbk
20	LPPF	Matahari Department Store Tbk
21	MNCN	Media Nusantara Citra Tbk
22	PGAS	Perusahaan Gas Negara (Persero) Tbk
23	PTBA	Bukit Asam Tbk
24	PTPP	PP (Persero) Tbk
25	SCMA	Surya Citra Media Tbk
26	SMGR	Semen Indonesia (Persero) Tbk
27	SRIL	Sri Rejeki Isman Tbk
28	SSMS	Sawit Sumbermas Sarana Tbk
29	TLKM	Telekomunikasi Indonesia (Persero) Tbk
30	UNTR	United Tractors Tbk.
31	UNVR	Unilever Indonesia Tbk.
32	WIKA	Wijaya Karya (Persero) Tbk.
33	WSKT	Waskita Karya (Persero) Tbk

HARGA SAHAM			ABNORMAL RETURN (X1)			VOLUME PERDAGANGAN(X 2)			INLASI(X3)		
2016	2017	2018	2016	2017	2018	2016	2017	2018	20 16	20 17	20 18
1005.42	8591.67	1763.00	0.06	-.09	-.61	1.59	1.16	.70	.03	.04	.03
698.92	2511.25	1849.58	0.25	.48	.04	.50	.27	.51	.03	.04	.03
7450.00	8175.00	4605.00	7.21	-.60	-.21	.45	.37	.56	.03	.04	.03
14125.17	5450.83	827.92	0.18	.00	.12	1.16	.40	.72	.03	.04	.03
5235.00	1605.83	7579.17	0.07	.07	-.06	.22	.18	.18	.03	.04	.03
2256.25	12218.75	23616.67	0.04	.20	.19	.19	.16	.15	.03	.04	.03
5155.00	1638.75	8216.67	-0.04	.24	.10	.36	.27	.28	.03	.04	.03
1925.42	2212.92	3337.50	0.01	.19	.10	.25	.19	.24	.03	.04	.03
3934.08	2541.67	2906.67	0.35	.34	.06	.45	.47	.65	.03	.04	.03
8477.00	9722.92	7254.17	0.02	.17	.08	.49	.19	.19	.03	.04	.03
2261.25	1582.92	1492.08	0.04	-.05	-.11	.37	.21	.22	.03	.04	.03
7560.42	4314.17	74872.92	0.22	.06	.04	.16	.12	.11	.03	.04	.03
5019.50	9490.83	3617.50	0.20	.00	-.05	.04	.04	.05	.03	.04	.03
1529.58	2127.50	8970.83	0.12	.01	.03	.11	.10	.09	.03	.04	.03
1963.33	2277.08	3506.67	-0.06	.07	.26	.00	.00	.00	.03	.04	.03
2693.75	1763.00	6822.92	0.14	.05	-.11	.27	.23	.21	.03	.04	.03
1708.75	1849.58	16631.25	-0.10	.02	-.06	.13	.11	.12	.03	.04	.03
3761.17	4605.00	4573.33	-0.09	.06	-.11	.25	.25	.21	.03	.04	.03
2979.17	827.92	1441.25	-0.05	.03	-.07	.22	.11	.11	.03	.04	.03
9750.00	7579.17	8222.92	0.04	-.22	-.22	.47	.52	.70	.03	.04	.03
3822.92	23616.67	1072.92	-0.06	-.11	-.23	.29	.32	.33	.03	.04	.03
17358.33	8216.67	2167.92	-0.19	-.12	-.01	.44	.42	.96	.03	.04	.03
8565.83	3337.50	3828.33	0.05	.55	.15	.23	.39	.79	.03	.04	.03
2530.29	2906.67	2195.00	0.03	-.13	-.18	.35	.70	.62	.03	.04	.03
2414.58	7254.17	2225.83	-0.02	-.10	-.08	.20	.25	.21	.03	.04	.03
703.75	1492.08	9775.00	-0.11	.00	.00	.34	.20	.23	.03	.04	.03
8285.42	3617.50	337.58	-0.15	.21	.04	1.79	4.57	2.38	.03	.04	.03
7145.83	8970.83	1304.58	-0.05	-.05	-.12	1.31	.85	1.15	.03	.04	.03
2905.00	3506.67	3722.50	0.23	.09	-.09	.23	.21	.24	.03	.04	.03
2667.08	6822.92	33187.50	-0.06	.46	.09	.28	.24	.29	.03	.04	.03
6502.08	16631.25	9347.92	0.07	.07	-.01	.06	.05	.07	.03	.04	.03
1786.67	4573.33	1582.50	-0.06	-.11	-.17	.68	.49	.63	.03	.04	.03
3922.50	1441.25	2088.33	0.31	-.04	-.06	.62	.34	.74	.03	.04	.03

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
HS	99	242.75	74872.92	7735.3321	12676.42894
AN	99	-.61	7.21	.0921	.74415
VP	99	.00	4.57	.4395	.56995
IN	99	.03	.04	.0325	.00257
Valid N (listwise)	99				

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		99
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	12369.29488827
Most Extreme Differences	Absolute	.289
	Positive	.289
	Negative	-.260
Test Statistic		.289
Asymp. Sig. (2-tailed)		.000[c]

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		76
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	24.77262025
Most Extreme Differences	Absolute	.091
	Positive	.091
	Negative	-.073
Test Statistic		.091
Asymp. Sig. (2-tailed)		.197[c]

a. Test distribution is Normal.

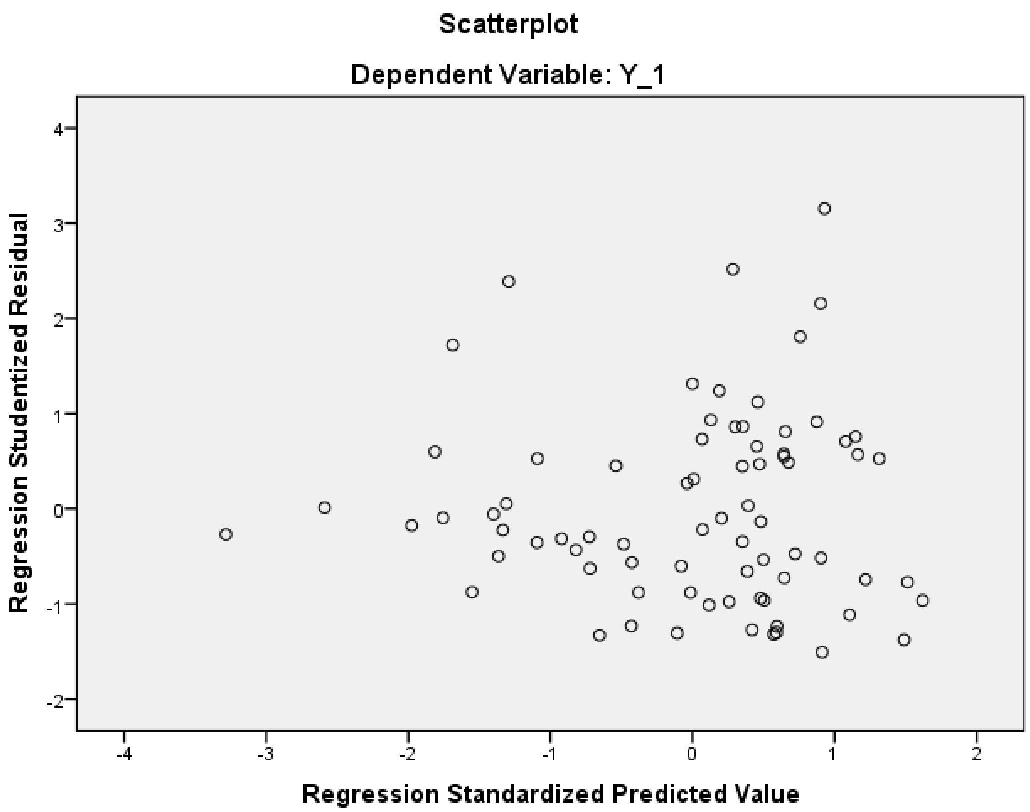
b. Calculated from data.

c. Lilliefors Significance Correction.

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	106.718	38.862		2.746	.008		
	ABNORMAL RETURN	6.819	20.272	.037	.336	.738	.969	1.032
	VOLUME PERDAGANGAN SAHAM	-43.829	12.966	-.376	-3.380	.001	.959	1.043
	INFLASI	-825.173	1175.661	-.077	-.702	.485	.985	1.016

a. Dependent Variable: Y_1



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a. Dependent Variable: Y_1

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.382[a]	.146	.111	25.28345	2.326

a. Predictors: (Constant), INFLASI, ABNORMAL RETURN, VOLUME PERDAGANGAN SAHAM

b. Dependent Variable: Y_1

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.199[a]	.040	-.043	.42601	2.100

a. Predictors: (Constant), Lnx3, Lnx1, Lnx2

b. Dependent Variable: Lny

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	7882.917	3	2627.639	4.110	.009[b]
	Residual	46026.204	72	639.253		
	Total	53909.121	76			

a. Dependent Variable: Y_1

b. Predictors: (Constant), INFLASI, ABNORMAL RETURN, VOLUME PERDAGANGAN SAHAM

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
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	ABNORMAL RETURN	6.819	20.272	.037	.336	.738	.969	1.032
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	INFLASI	-825.173	1175.661	-.077	-.702	.485	.985	1.016

a. Dependent Variable: Y_1