

Lampiran 1 : JADWAL KEGIATAN – PELAKSANAAN PENYUSUNAN KARYA AKHIR

KEGIATAN		Mei 2012	Juni 2012	Juli 2012	Agt 2012	Sep-12	Okt 2012	Nov-12
<b>1</b>	<b>PERSIAPAN PENELITIAN</b>							
	Pemilihan dan Survey Pendahuluan							
	Studi Pustaka, Hasil Penelitian terdahulu							
	Penyusunan Kerangka Berfikir proposal							
	Penyusunan draft proposal							
	Pengajuan Penyusunan Karya Akhir							
	Konsultasi dengan Pembimbing 1-4							
	Perbaikan Proposal 1-4							
	Persiapan & Pendaftaran Seminar							
	<b>2</b>	<b>SEMINAR PROPOSAL PENELITIAN</b>						
	Pelaksanaan Seminar							
	Perbaikan Akhir Proposal & Konsultasi							
<b>3</b>	<b>PELAKSANAAN PENELITIAN</b>							
	Studi Pustaka							
	Pengolahan dan Penyusunan Data							
	Analisis Data							
<b>4</b>	<b>PENYUSUNAN KARYA AKHIR</b>							
	Konsultasi Draft Bab 5-6							
	Perbaikan Draft Bab 5-6							
	Pengesahan draft Karya Akhir							
	Pendaftaran Ujian Sidang							
	<b>5</b>	<b>UJIAN SIDANG KARYA AKHIR</b>						
	Pelaksanaan Ujian							
	Perbaikan Karya Akhir & Konsultasi							
	Pengesahan Ijin Penggandaan dan Hard Cover							
<b>6</b>	<b>PENGESAHAN DAN PENTERAHAN</b>							

**Lampiran 2 : Data Holding Period, Bid Ask Spread, Market Value, Variance Return dan Dividend Pay Out Ratio Saham JII 2007 – 2011**

Emiten	holding	spread	marketval	varreturn	DPR
AALI-071	7.15098	0.00820	16.96698	0.02490	0.21810
AALI-072	7.46063	0.00348	23.62984	0.03104	0.18017
AALI-081	4.76406	0.00413	35.38160	0.03633	0.37408
AALI-082	4.19924	0.00578	17.99916	0.06111	0.20949
AALI-091	7.33711	0.00383	19.98592	0.03785	0.12369
AALI-092	8.42648	0.00407	29.04963	0.02264	0.17555
AALI-101	10.83021	0.00390	34.63968	0.02670	0.53486
AALI-102	6.81065	0.00408	35.11818	0.02439	0.14836
AALI-111	10.28304	0.00394	36.30619	0.01851	0.40337
AALI-112	15.42386	0.00607	33.66779	0.02428	0.18908
ASII-071	4.69902	0.00506	51.38467	0.02053	0.18009
ASII-072	6.34197	0.00248	73.47475	0.02996	0.09936
ASII-081	4.39279	0.00243	79.95125	0.03213	0.00000
ASII-082	5.91077	0.00229	53.87282	0.05535	0.13214
ASII-091	6.33297	0.00296	58.42315	0.04042	0.22984
ASII-092	8.00092	0.00299	115.64571	0.02481	0.00000
ASII-101	8.13231	0.00307	160.18924	0.02460	0.23390
ASII-102	8.33443	0.00226	212.78010	0.01995	0.13245
ASII-111	7.29191	0.00287	221.82519	0.01833	0.00000
ASII-112	8.24944	0.00218	277.44620	0.02622	0.11524
INCO-071	8.44876	0.01413	5.89627	0.03340	0.08738
INCO-072	10.17880	0.00777	22.02019	0.45886	0.82559
INCO-081	5.37994	0.00685	61.04066	0.03689	0.52757
INCO-082	4.74442	0.00724	24.24052	0.06782	0.00000
INCO-091	4.45100	0.00753	23.91373	0.05293	0.00000
INCO-092	4.43645	0.00814	33.30137	0.02795	0.64631
INCO-101	4.09950	0.00706	38.70710	0.03478	0.00000
INCO-102	5.25458	0.00615	43.90997	0.01825	0.45225
INCO-111	9.01933	0.00635	47.73078	0.01494	0.51405
INCO-112	11.62499	0.00846	35.18586	0.03092	0.35209
INTP-071	12.69854	0.01041	18.88249	0.02512	0.07484
INTP-072	19.79577	0.00475	23.75350	0.03029	0.00000
INTP-081	16.87357	0.00554	22.54946	0.03531	0.08436
INTP-082	15.88018	0.00517	17.43876	0.04320	0.00000
INTP-091	16.85156	0.00517	18.53073	0.03136	0.20104
INTP-092	10.48542	0.00555	36.79668	0.03055	0.00000
INTP-101	8.22569	0.00496	52.79257	0.02532	0.25683

INTP-102	9.15416	0.00533	63.77130	0.01835	0.00000
INTP-111	8.08597	0.00484	58.40888	0.02003	0.37370
INTP-112	7.72961	0.00597	55.81371	0.03379	0.00000
KLBF-071	3.64824	0.01750	11.76191	0.01546	0.14391
KLBF-072	7.31751	0.00839	12.49044	0.01971	0.00000
KLBF-081	6.50040	0.00851	9.42658	0.02054	0.00000
KLBF-082	8.28059	0.00903	5.71515	0.04539	0.14368
KLBF-091	4.64647	0.00884	6.80717	0.04105	0.00000
KLBF-092	5.49729	0.00954	11.94712	0.02019	0.13666
KLBF-101	1.86958	0.00776	17.71573	0.02484	0.00000
KLBF-102	2.98623	0.00982	27.55118	0.02331	0.19738
KLBF-111	5.62658	0.00866	32.75315	0.02569	0.64701
KLBF-112	8.76337	0.00957	34.77411	0.02690	0.00000
LPKR-071	7.64937	0.03218	10.89663	0.01519	0.00000
LPKR-072	8.70287	0.01575	15.64438	0.01054	0.07757
LPKR-081	7.75425	0.01623	15.89021	0.02058	0.00000
LPKR-082	7.25836	0.01475	16.48235	0.02859	0.00000
LPKR-091	4.13634	0.01480	18.13915	0.01392	0.00000
LPKR-092	2.00904	0.01582	14.63151	0.01991	0.00000
LPKR-101	1.98925	0.01686	12.16892	0.02550	0.00000
LPKR-102	1.77049	0.01454	13.54514	0.02778	0.11857
LPKR-111	1.84159	0.01597	14.75846	0.02769	0.00000
LPKR-112	2.94569	0.01488	15.69097	0.02594	0.13777
PTBA-071	0.76850	0.00912	8.00203	0.03361	0.31943
PTBA-072	1.28196	0.00389	16.29293	0.03704	0.00000
PTBA-081	1.47795	0.00357	23.50138	0.03414	0.22258
PTBA-082	2.06089	0.00455	19.37721	0.07143	0.00000
PTBA-091	2.34394	0.00423	17.86583	0.03518	0.05638
PTBA-092	3.72180	0.00468	29.56393	0.02157	0.00000
PTBA-101	4.56216	0.00401	38.31701	0.02255	0.53524
PTBA-102	5.99727	0.00407	43.78785	0.02180	0.07656
PTBA-111	5.59298	0.00343	48.90941	0.01639	0.45198
PTBA-112	7.69347	0.00507	41.95564	0.02752	0.10247
TLKM-071	7.82892	0.01485	159.55986	0.01529	0.39947
TLKM-072	6.54390	0.00650	182.34181	0.02466	0.07597
TLKM-081	6.76697	0.00820	151.12556	0.02056	0.58740
TLKM-082	6.58938	0.00659	120.23732	0.03968	0.18553
TLKM-091	9.67702	0.00762	125.47018	0.02413	0.52826
TLKM-092	9.64073	0.00706	165.97305	0.01980	0.04741
TLKM-101	7.48319	0.00647	167.78692	0.01761	0.45679
TLKM-102	6.68920	0.00670	170.87252	0.01708	0.04674

TLKM-111	8.94020	0.00728	149.90517	0.01686	0.50969
TLKM-112	9.21981	0.00821	147.67199	0.01752	0.00000
UNTR-071	4.21737	0.00855	23.58660	0.02184	0.16234
UNTR-072	5.67734	0.00386	30.59789	0.02781	0.11460
UNTR-081	4.32962	0.00370	41.02792	0.03375	0.18755
UNTR-082	3.00138	0.00401	24.57543	0.06713	0.12504
UNTR-091	4.37961	0.00388	25.01237	0.04184	0.19172
UNTR-092	6.76674	0.00411	49.08752	0.02381	0.00000
UNTR-101	5.69069	0.00374	65.02704	0.02388	0.28347
UNTR-102	9.08641	0.00446	77.99420	0.02163	0.13744
UNTR-111	5.64665	0.00366	85.01221	0.02029	0.27355
UNTR-112	6.81773	0.00413	90.40915	0.02768	0.11769
UNVR-071	33.94166	0.01409	38.54152	0.02179	0.48546
UNVR-072	24.57454	0.00514	44.54610	0.02428	0.34953
UNVR-081	45.15675	0.00799	44.78199	0.02002	0.52932
UNVR-082	39.19947	0.00636	49.42806	0.03110	0.30111
UNVR-091	31.31952	0.00627	55.26780	0.01809	0.55142
UNVR-092	42.88661	0.00652	76.02034	0.02214	0.25065
UNVR-101	44.14245	0.00846	98.46923	0.02404	0.67358
UNVR-102	29.72005	0.00519	126.75910	0.01907	0.22528
UNVR-111	32.49768	0.00531	117.03055	0.01549	0.86733
UNVR-112	30.46352	0.00689	124.71973	0.02061	0.63033

Lampiran 3 : Hasil Uji Statistik

Regression

		Notes
Output Created		13-SEP-2012 21:45:00
Comments		
Input	Active Dataset	DataSet3
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	72
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing. Statistics are based on cases with no missing values for any variable used.
	Cases Used	REGRESSION /MISSING LISTWISE /STATISTICS COEFF OUTS R ANOVA /CRITERIA=PIN(.05) POUT(.10) /NOORIGIN /DEPENDENT Inholding /METHOD=ENTER Inspread Inmarketval Invarreturn InDPR /SCATTERPLOT=(Inholding ,ZRESID) /RESIDUALS HISTOGRAM(ZRESID) NORMPROB(ZRESID) /SAVE ZRESID.
Resources	Processor Time	00:00:01.44
	Elapsed Time	00:00:01.32
	Memory Required	4464 bytes
	Additional Memory Required for Residual Plots	632 bytes
Variables Created or Modified	ZRE_3	Standardized Residual

[DataSet3]

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	InDPR, Invarreturn, Inspread, Inmarketval <sup>b</sup>		Enter

a. Dependent Variable: Inholding

b. All requested variables entered.

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.446 <sup>a</sup>	.199	.151	.72693672

a. Predictors: (Constant), InDPR, Invarreturn, Inspread, Inmarketval

b. Dependent Variable: Inholding

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	8.797	4	2.199	4.162	.005 <sup>b</sup>
	Residual	35.405	67	.528		
	Total	44.202	71			

a. Dependent Variable: Inholding

b. Predictors: (Constant), InDPR, Invarreturn, Inspread, Inmarketval

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.069	1.254		1.649	.104
	Inspread	.219	.202	.135	2.083	.028
	Inmarketval	.300	.118	.333	2.540	.013
	Invarreturn	-.095	.200	-.057	-.473	.637
	InDPR	.242	.122	.224	1.973	.049

a. Dependent Variable: Inholding

Residuals Statistics<sup>a</sup>

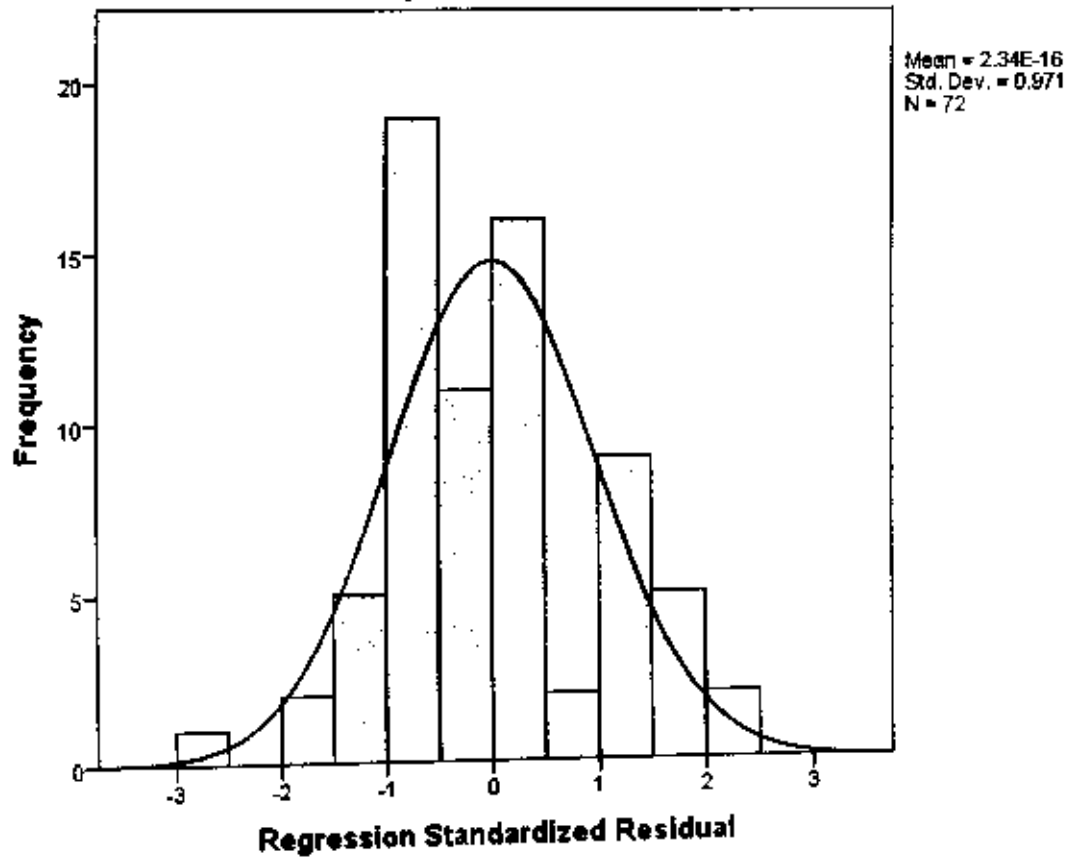
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	1.3602582	2.8445125	2.0639787	.35198803	72
Residual	-1.97402263	1.49696350	0E-8	.70616280	72
Std. Predicted Value	-1.999	2.218	.000	1.000	72
Std. Residual	-2.716	2.059	.000	.971	72

a. Dependent Variable: Inholding

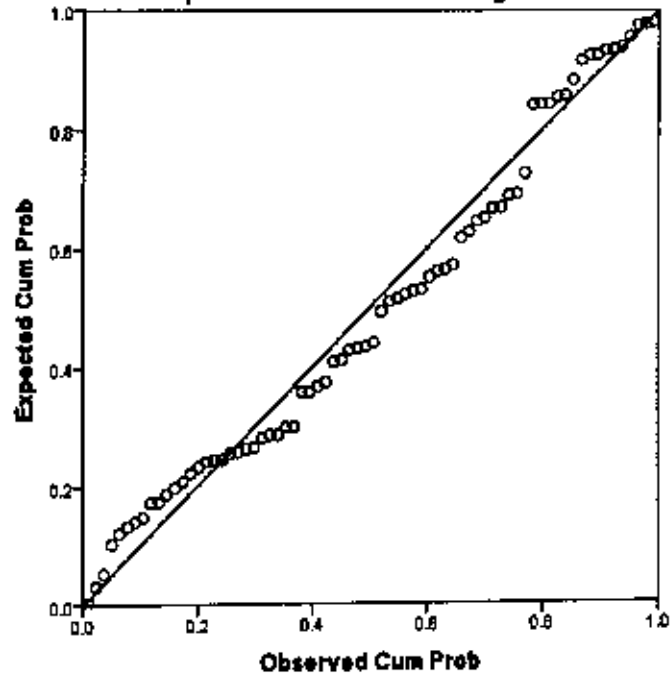
## Charts

Histogram

Dependent Variable: Inholding



Normal P-P Plot of Regression Standardized Residual  
Dependent Variable: Inholding



Scatterplot  
Dependent Variable: Inholding

