Lampiran 1 Data Penelitian

Tahun	Harga saham	Return	Laba Perusahaan (milyar Rupiah)
2007	8650	-	
2008	5750	-0,34	1878,5
2009	4725	-0,18	1498,2
2010	5400	0,14	3441,3
2011	5650	0,05	3164,3
2012	6450	0,14	3190,1
2013	4150	-0,36	1509,2

Lampiran 2 Deskripsi data dan Uji Normalitas

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Laba_perush	return_shm
N		6	6
Normal Parameters[a]	Mean	2442.2333	-.0917
	Std. Deviation	905.84903	.23190
Most Extreme Differences	Absolute	.287	.229
	Positive	.233	.191
	Negative	-.287	-.229
Kolmogorov-Smirnov Z		.704	.562
Asymp. Sig. (2-tailed)		.705	.910

a. Test distribution is Normal.

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
laba_perush	6	1498.20	3413.10	2.4422E3	905.84903
return_shm	6	-.36	.14	-.0917	.23190
Valid N (listwise)	6				

Lampiran 3 Hasil Uji Regresi Linier

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	laba_perush[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: return_shm

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.928[a]	.860	.825	.09690

a. Predictors: (Constant), laba_perush

b. Dependent Variable: return_shm

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.231	1	.231	24.638	.008[a]
	Residual	.038	4	.009		
	Total	.269	5			

a. Predictors: (Constant), laba_perush

b. Dependent Variable: return_shm

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.672	.123		-5.445	.006
	laba_perush	.000	.000	.928	4.964	.008

a. Dependent Variable: return_shm

Lampiran 4. Tabel Uji t Pada Tingkat Kepercayaan 95% (σ = 0.05)

df	t.100	t.050	t.025	t.010	t.005
1	3.078	6.314	12.706	31.821	63.657
2	1.886	2.920	4.303	6.965	9.925
3	1.638	2.353	3.182	4.541	5.841
4	1.533	2.132	2.776	3.747	4.604
5	1.476	2.015	2.571	3.365	4.032
6	1.44	1.943	2.447	3.143	3.707
7	1.415	1.895	2.365	2.998	3.499
8	1.397	1.860	2.306	2.896	3.355
9	1.383	1.833	2.262	2.821	2.250
10	1.372	1.812	2.228	2.764	3.169
11	1.363	1.796	2.201	2.718	3.106
12	1.356	1.782	2.179	2.681	3.055
13	1.35	1.771	2.160	2.65	3.012
14	1.345	1.761	2.145	2.624	2.977
15	1.341	1.753	2.131	2.602	2.947
16	1.337	1.746	2.12	2.583	2.921
17	1.333	1.74	2.11	2.567	2.898
18	1.33	1.734	2.101	2.552	2.878
19	1.328	1.729	2.093	2.539	2.861
20	1.325	1.725	2.086	2.528	2.845
21	1.323	1.721	2.08	2.518	2.831
22	1.321	1.717	2.074	2.508	2.819
23	1.319	1.714	2.069	2.500	2.807
24	1.318	1.711	2.064	2.492	2.797
25	1.316	1.708	2.06	2.485	2.787
26	1.315	1.706	2.056	2.479	2.779
27	1.314	1.703	2.052	2.473	2.771
28	1.313	1.701	2.048	2.467	2.763
29	1.311	1.699	2.045	2.462	2.756
30	1.310	1.697	2.042	2.457	2.75
35	1.306	1.69	2.030	2.438	2.724
40	1.303	1.684	2.021	2.423	2.705
45	1.301	1.679	2.014	2.412	2.690
50	1.299	1.676	2.009	2.403	2.678
60	1.296	1.671	2.000	2.390	2.66
70	1.294	1.667	1.994	2.381	2.648
80	1.292	1.664	1.990	2.374	2.639
90	1.291	1.662	1.987	2.369	2.632
100	1.290	1.660	1.984	2.364	2.626
120	1.289	1.658	1.980	2.358	2.617
140	1.288	1.656	1.977	2.353	2.611
160	1.287	1.654	1.975	2.350	2.607
180	1.286	1.653	1.973	2.347	2.603
200	1.286	1.653	1972	2.345	2.601
∞	1.282	1.645	1.960	2.326	2.576