

Lampiran 1

Perbandingan Rata-Rata Volume Perdagangan Saham-Saham Optimal dan Tidak Optimal

pengamatan	Rata-rata volume perdagangan yang optimal	Rata-rata perdagangan yang tidak optimal
1	47016308	63094091
2	12268615	35437727
3	8062577	31231409
4	8065385	37077818
5	13959577	55337682
6	12780808	74624045
7	11526731	56283955
8	12636192	74418955
9	17599231	55684818
10	16440885	51856818
11	13799346	56510000
12	8671808	34622864
13	9937769	35522727
14	15469846	30573545
15	14794269	35967727
16	13035192	38150455
17	13803615	49828000
18	11621692	34761136
19	9977000	40470091
20	14568654	48181955
21	7490500	34335273
22	10327885	42800227
23	15746231	34071364
24	17000385	42744045
25	16741115	36144318
26	9743038	50663500
27	10040000	1.02E+08
28	9329192	1.26E+08

pengamatan	Rata-rata volume perdagangan yang optimal	Rata-rata perdagangan yang tidak optimal
29	13518462	73609455
30	8851846	73873091
31	9150846	72834545
32	7648846	91330455
33	9291154	61518727
34	12322192	59010955
35	11270654	74652773
36	8882500	47012273
37	5688500	52223364
38	11056808	46451864
39	14399808	39568045
40	12592962	67132545
41	12798308	55906136
42	7278654	58111864
43	8551500	47466182
44	8390462	66874591
45	11876269	57512818
46	8495769	33748136
47	9028423	45949000
48	11358923	35154455
49	10080923	28189864
50	13592077	35090545
51	12973885	70268136
52	20300808	48505227
53	9903308	31465773
54	7416154	27282636
55	9281423	47433455
56	10740962	39933455
57	13635231	39964409
58	12258423	34451955
59	6590769	34101091
60	11238846	46168455
61	7976846	34949136
62	15633846	72481409
63	15654231	49992545

pengamatan	Rata-rata volume perdagangan yang optimal	Rata-rata perdagangan yang tidak optimal
64	9269577	45541227
65	21334538	64470909
66	11221192	60179909
67	14838000	65704409
68	14313731	58843182
69	11315615	47796045
70	10039346	75658455
71	9048808	36473227
72	9896385	40327136
73	13773385	61187636
74	17408731	47362591
75	17316885	55556500
76	16815577	55262955
77	16620269	1.04E+08
78	15266846	65077455
79	17666154	52059727
80	16596692	67796636
81	10944692	62080955
82	11651423	44937364
83	14135808	61905045
84	15883923	44286727
85	10053115	1.15E+08
86	5558769	30726318
87	7661615	29268136
88	13488692	57478091
89	19060269	60965409
90	16480769	72353000
91	21251846	1.34E+08
92	6929962	67234045
93	8487769	49850045
94	12565538	63197773
95	8772500	1.45E+08
96	7315500	1.03E+08
97	6613769	43361182
98	9444308	70980591

pengamatan	Rata-rata volume perdagangan yang optimal	Rata-rata perdagangan yang tidak optimal
99	11768654	1.1E+08
100	8560808	1.68E+08
101	6590115	93699091
102	4799615	34297409
103	5256615	31482545
104	3029077	30739000
105	5286346	67275773
106	9538692	1.08E+08
107	9137846	1.63E+08
108	8881385	1.62E+08
109	11681115	1.09E+08
110	15651269	1.15E+08
111	7886846	1.56E+08
112	14154846	72153455
113	7594923	61058955
114	8771269	39852955
115	6602962	47533727
116	8744231	69192182
117	6528038	30097227
118	5412154	26612682
119	6756269	30947045
120	10222538	62282955

Sumber : Data sekunder yang diolah, 2012

Lampiran 2

Daftar Sampel Penelitian

NAMA PERUSAHAAN
AALI (PT.ASTRA AGRO LESTARI TBK)
ADRO (PT.ADARO ENERGY)
AKRA (PT.AKR CORPORINDO TBK)
ANTM (PT.ANEKA TAMBANG TBK)
ASII (PT.ASTRA INTERNASIONAL TBK)
ASRI (PT.ALAM SUTERA REALTY TBK)
BORN (PT.BORNEO LUMBUNG ENERGY DAN METAL STOCK TBK)
CPIN (PT.CHAROEN POKHPAN TBK)
ELTY (PT.BAKRIELAND DEVELOPMENT TBK)
ENRG (PT.ENERGY MEGA PERSADA TBK)
HRUM (PT.HARUM ENERGY TBK)
ICBP (PT.INDOFOOD TBK)
INCO (PT.INTERNASIONAL NICKEL TBK)
INTP (PT.INDOCEMENT TUNGGAL PRAKARSA TBK)
ITMG (PT.INDO TAMBANGRAYA TBK)
KLBF (PT.KALBE FARMA TBK)
LPKR (PT.LIPPO KARAWACI TBK)
LSIP (PT.PP LONDON SUMATRA TBK)
PTBA (PT.TAMBANG BATUBARA TBK)
SMCB (PT.HOLCIM INDONESIA TBK)
SMGR (PT.SEMEN GRESIK TBK)
TINS (PT.TIMAH PERSERO TBK)
TLKM (PT.TELKOM INDONESIA TBK)
TRAM (PT.TRADA MARITIME TBK)
UNTR (PT. UNITED TRACTOR TBK)
UNVR (PT. UNILEVER TBK)

Sumber : Data sekunder, 2012