



**Lampiran 01. Daftar Sampel Perusahaan LQ45 Periode 2017-2020**

<b>No.</b>	<b>Kode</b>	<b>Nama Perusahaan</b>
1	AKRA	PT AKR Corporindo
2	ANTM	PT Aneka Tambang (Persero) Tbk
3	ASII	PT Astra International Tbk
4	BBCA	PT Bank Central Asia Tbk
5	BBNI	PT Bank Negara Indonesia Tbk
6	BBRI	PT Bank Rakyat Indonesia Tbk
7	BBTN	PT Bank Tabungan Negara Tbk
8	BSDE	PT Bumi Serpong Damai Tbk
9	GGRM	PT Gudang Garam Tbk
10	HMSP	PT HM Sampoerna Tbk
11	ICBP	PT Indofood CBP Sukses Makmur Tbk
12	INDF	PT Indofood Sukses Makmur Tbk
13	INTP	PT Indocement Tunggul Prakasa Tbk
14	JSMR	PT Jasa Marga Tbk
15	KLBF	PT Kalbe Farma Tbk
16	MNCN	PT Media Nusantara Citra
17	PTPP	PT PP (Persero) Tbk
18	SCMA	PT Surya Citra Media Tbk
19	SMGR	PT Semen Indonesia (Persero) Tbk
20	TLKM	PT Telekomunikasi Indonesia Tbk
21	UNTR	PT United Tractors Tbk
22	WIKA	PT Wijaya Karya (Persero) Tbk

Sumber : [www.idx.com](http://www.idx.com) (data diolah)



## Lampiran 02. Data Penelitian

Emiten	Tahun	Volume Perdagangan (Lembar)	Order Imbalance (%)	Frekuensi (x)	Vol. Laba (Rasio)	Vol. Harga Saham (%)
AKRA	2017	1.688.930.044	-0,0530	1.072.690	0,0687	0,2375
	2018	2.588.163.216	0,4599	540.082	0,0446	0,6162
	2019	1.882.625.238	0,8801	501.774	0,6512	0,9766
	2020	4.934.200.076	1,2800	681.521	0,9673	1,4227
ANTM	2017	12.161.303.484	0,3624	498.673	0,0200	0,5235
	2018	21.123.051.204	-0,1685	894.545	0,0556	0,6478
	2019	25.382.296.203	-0,0796	1.470.408	0,0316	0,6227
	2020	46.446.895.722	-0,0411	3.218.821	0,4641	0,8090
ASII	2017	9.111.699.942	-0,0031	885.246	0,0985	0,3881
	2018	9.780.333.377	0,0100	1.089.943	0,1015	0,4958
	2019	10.205.619.131	1,8012	1.390.454	0,0968	0,4467
	2020	14.858.994.049	0,1790	2.213.939	0,0643	0,6586
BBCA	2017	7.238.232.319	-0,3556	1.072.690	0,0389	0,3799
	2018	4.836.169.606	-0,1749	1.421.975	0,0397	0,4259
	2019	3.950.751.821	-0,2537	1.599.384	0,0395	0,3856
	2020	6.335.303.240	-0,0145	3.690.110	0,0312	0,5641
BBNI	2017	5.998.974.832	-0,6292	748.007	0,0243	0,4479
	2018	6.346.056.604	0,1345	1.073.057	0,0242	0,5383
	2019	6.052.358.588	0,1137	1.084.264	0,0230	0,4997
	2020	14.288.866.273	0,3375	82.983.952	0,0058	0,7123
BBRI	2017	8.403.925.623	0,8617	1.031.501	0,0326	0,4050
	2018	35.982.853.866	-0,0060	2.231.957	0,0322	0,5042
	2019	31.731.361.969	-0,1806	2.372.257	0,0307	0,4486
	2020	54.731.272.143	0,0686	6.066.309	0,0177	0,8608
BBTN	2017	5.770.063.939	-0,6836	635.487	0,0149	0,5418
	2018	7.484.278.987	0,3745	926.739	0,0117	0,6032
	2019	6.431.902.399	0,1795	884.378	0,0014	0,5325
	2020	17.351.530.281	0,3104	1.586.566	0,0064	0,7822
BSDE	2017	4.905.855.936	0,0307	484.660	0,0531	0,4101
	2018	5.016.472.199	0,3040	591.946	0,0296	0,5574
	2019	3.519.256.738	-0,0289	554.780	0,0465	0,5363
	2020	10.874.723.564	0,0004	843.794	0,0326	0,7457
GGRM	2017	273.473.154	-0,2844	594.916	0,1683	0,4601
	2018	244.630.670	0,0023	601.557	0,1615	0,4594
	2019	425.919.469	0,4412	973.803	0,1383	0,5176
	2020	437.376.291	0,2591	942.286	0,0978	0,6064

HMSP	2017	5.043.015.929	-0,2290	692.045	0,3916	0,4134
	2018	6.516.780.450	0,2573	943.288	0,3854	0,5330
	2019	9.519.638.722	0,5683	1.273.065	0,3587	0,4939
	2020	16.674.713.899	0,3601	1.889.166	0,2247	0,6637
ICBP	2017	1.298.221.165	-0,0378	373.286	0,1651	0,3765
	2018	1.257.698.698	-0,1742	404.684	0,1876	0,4394
	2019	1.641.995.049	-0,0661	692.300	0,1912	0,4167
	2020	2.539.106.433	0,1629	1.426.656	0,0888	0,5224
INDF	2017	2.387.401.751	0,0363	536.760	0,0982	0,3760
	2018	6.510.275.651	0,0249	610.583	0,0947	0,4735
	2019	2.363.220.661	-0,0658	738.095	0,1022	0,4589
	2020	3.074.805.812	0,1566	1.256.124	0,0790	0,5542
INTP	2017	542.957.094	-0,3606	405.818	0,0650	0,5134
	2018	600.088.741	0,2004	583.794	0,0387	0,6546
	2019	474.241.375	-0,0284	615.267	0,0821	0,5549
	2020	1.131.043.657	0,3479	778.397	0,0786	0,6630
JSMR	2017	2.144.795.055	-0,3853	478.621	0,0587	0,4590
	2018	1.709.802.916	0,4363	594.382	0,0657	0,5401
	2019	1.510.239.786	-0,1635	538.598	0,0588	0,4968
	2020	3.069.206.219	0,1418	921.358	0,0429	0,7239
KLBF	2017	7.594.960.314	-0,1112	531.148	0,1476	0,3730
	2018	7.543.733.807	0,1179	667.707	0,1376	0,5259
	2019	5.701.843.254	0,1682	589.958	0,1679	0,4256
	2020	12.001.306.201	-0,1542	1.471.028	0,1608	0,5907
MNCN	2017	5.521.360.468	0,2171	715.425	0,1604	0,5483
	2018	6.484.750.498	0,5467	911.075	0,1287	0,6256
	2019	12.254.910.991	0,8188	3.761.872	0,1319	0,7291
	2020	21.728.272.142	0,5071	2.688.931	0,2592	0,7390
PTPP	2017	4.954.473.883	0,3852	554.276	0,0581	0,5406
	2018	4.538.106.538	0,3776	550.343	0,3961	0,6785
	2019	5.897.229.857	0,1096	714.916	0,0192	0,6191
	2020	12.656.936.056	-0,0047	1.168.099	0,7054	0,8536
SCMA	2017	4.513.007.628	0,1315	554.279	0,3290	0,5341
	2018	4.130.830.809	0,2826	528.305	0,3208	0,5842
	2019	4.983.669.385	0,3292	698.498	0,1981	0,6067
	2020	6.140.554.285	0,7485	637.002	0,2157	0,7492
SMGR	2017	1.543.125.821	-0,0743	538.063	0,0459	0,4647
	2018	2.023.955.690	-0,1672	709.282	0,0802	0,5995
	2019	2.177.619.092	-0,0404	834.830	0,0400	0,5755
	2020	1.717.263.627	-0,0441	808.207	0,0447	0,7159
TLKM	2017	27.163.640.995	0,1072	1.534.017	0,2213	0,5969

	2018	29.770.360.544	0,1836	2.115.189	0,1884	0,6799
	2019	25.564.708.030	0,0549	1.960.079	0,1916	0,4920
	2020	40.566.461.787	0,2094	4.364.756	0,1762	0,5664
UNTR	2017	1.099.589.754	-0,5017	910.233	0,1279	0,5079
	2018	1.264.082.323	0,2399	1.223.214	0,1351	0,5630
	2019	182.944.003	0,0336	1.307.354	0,1385	0,5233
	2020	1.287.644.655	-0,2522	1.258.787	0,0703	0,6597
WIKA	2017	4.531.779.744	0,3311	515.279	0,0508	0,4709
	2018	6.011.620.879	-0,0643	642.865	0,0647	0,6852
	2019	5.624.008.430	-0,1093	783.745	0,0595	0,5774
	2020	8.749.790.321	0,5837	1.164.962	0,5215	0,8082

Sumber : [www.idx.com](http://www.idx.com) dan [finance.yahoo.com](http://finance.yahoo.com) (data diolah)



**Lampiran 03. Volume Perdagangan periode 2017-2020**

Emiten	Tahun	Volume Perdagangan (Lembar)
AKRA	2017	1.688.930.044
	2018	2.588.163.216
	2019	1.882.625.238
	2020	4.934.200.076
ANTM	2017	12.161.303.484
	2018	21.123.051.204
	2019	25.382.296.203
	2020	46.446.895.722
ASII	2017	9.111.699.942
	2018	9.780.333.377
	2019	10.205.619.131
	2020	14.858.994.049
BBCA	2017	7.238.232.319
	2018	4.836.169.606
	2019	3.950.751.821
	2020	6.335.303.240
BBNI	2017	5.998.974.832
	2018	6.346.056.604
	2019	6.052.358.588
	2020	14.288.866.273
BBRI	2017	8.403.925.623
	2018	35.982.853.866
	2019	31.731.361.969
	2020	54.731.272.143
BBTN	2017	5.770.063.939
	2018	7.484.278.987
	2019	6.431.902.399
	2020	17.351.530.281
BSDE	2017	4.905.855.936
	2018	5.016.472.199
	2019	3.519.256.738
	2020	10.874.723.564
GGRM	2017	273.473.154
	2018	244.630.670
	2019	425.919.469
	2020	437.376.291
HMSP	2017	5.043.015.929

	2018	6.516.780.450
	2019	9.519.638.722
	2020	16.674.713.899
ICBP	2017	1.298.221.165
	2018	1.257.698.698
	2019	1.641.995.049
	2020	2.539.106.433
INDF	2017	2.387.401.751
	2018	6.510.275.651
	2019	2.363.220.661
	2020	3.074.805.812
INTP	2017	542.957.094
	2018	600.088.741
	2019	474.241.375
	2020	1.131.043.657
JSMR	2017	2.144.795.055
	2018	1.709.802.916
	2019	1.510.239.786
	2020	3.069.206.219
KLBF	2017	7.594.960.314
	2018	7.543.733.807
	2019	5.701.843.254
	2020	12.001.306.201
MNCN	2017	5.521.360.468
	2018	6.484.750.498
	2019	12.254.910.991
	2020	21.728.272.142
PTPP	2017	4.954.473.883
	2018	4.538.106.538
	2019	5.897.229.857
	2020	12.656.936.056
SCMA	2017	4.513.007.628
	2018	4.130.830.809
	2019	4.983.669.385
	2020	6.140.554.285
SMGR	2017	1.543.125.821
	2018	2.023.955.690
	2019	2.177.619.092
	2020	1.717.263.627
TLKM	2017	27.163.640.995
	2018	29.770.360.544

	2019	25.564.708.030
	2020	40.566.461.787
UNTR	2017	1.099.589.754
	2018	1.264.082.323
	2019	182.944.003
	2020	1.287.644.655
WIKA	2017	4.531.779.744
	2018	6.011.620.879
	2019	5.624.008.430
	2020	8.749.790.321

Sumber : [www.idx.com](http://www.idx.com) (data diolah)



**Lampiran 04. Order Imbalance**

EMITEN	Tahun	Open	Close	Volume (Lembar)	Value (Rp)	Order Ibalance (%)
AKRA	2017	6.000	6.350	1.688.930.044	11.147.746.983.686	-0,0530
ANTM	2017	895	625	12.161.303.484	9.060.181.158.809	0,3624
ASII	2017	8.275	8.300	9.111.699.942	73.478.147.292.035	-0,0031
BBCA	2017	15.500	21.900	7.238.232.319	130.260.950.617.113	-0,3556
BBNI	2017	5.525	9.900	5.998.974.832	41.711.474.694.601	-0,6292
BBRI	2017	11.675	3.640	8.403.925.623	78.362.702.735.735	0,8617
BBTN	2017	1.740	3.570	5.770.063.939	15.446.240.977.819	-0,6836
BSDE	2017	1.755	1.700	4.905.855.936	8.780.421.254.436	0,0307
GGRM	2017	63.900	83.800	273.473.154	19.135.413.460.409	-0,2844
HMSP	2017	3.830	4.730	5.043.015.929	19.823.561.819.250	-0,2290
ICBP	2017	8.575	8.900	1.298.221.165	11.157.944.808.014	-0,0378
INDF	2017	7.925	7.625	2.387.401.751	19.706.659.752.408	0,0363
INTP	2017	15.400	21.950	542.957.094	9.861.876.817.655	-0,3606
JSMR	2017	4.320	6.400	2.144.795.055	11.578.635.940.649	-0,3853
KLBF	2017	1.515	1.690	7.594.960.314	11.952.875.228.616	-0,1112
MNCN	2017	1.755	1.285	5.521.360.468	11.952.875.228.616	0,2171
PTPP	2017	3.810	2.640	4.954.473.883	15.047.577.157.169	0,3852
SCMA	2017	2.800	2.480	4.513.007.628	10.978.831.498.983	0,1315
SMGR	2017	9.175	9.900	1.543.125.821	15.050.736.263.182	-0,0743
TLKM	2017	4.440	3.980	27.163.640.995	116.545.792.001.397	0,1072
UNTR	2017	21.250	35.400	1.099.589.754	31.013.973.827.006	-0,5017
WIKA	2017	2.360	1.550	4.531.779.744	11.087.866.904.727	0,3311

**Lampiran 04. Order Imbalance (lanjutan)**

EMITEN	Tahun	Open	Close	Volume (Lembar)	Value (Rp)	Order Ibalance
AKRA	2018	6.350	4.290	2.588.163.216	11.592.609.370.626	0,4599
ANTM	2018	625	765	21.123.051.204	17.550.219.068.470	-0,1685
ASII	2018	8.300	8.225	9.780.333.377	73.688.855.352.508	0,0100
BBCA	2018	21.900	26.000	4.836.169.606	113.392.246.051.997	-0,1749
BBNI	2018	9.900	8.800	6.346.056.604	51.886.427.252.169	0,1345
BBRI	2018	3.640	3.660	35.982.853.866	119.010.740.340.112	-0,0060
BBTN	2018	3.570	2.540	7.484.278.987	20.584.693.942.449	0,3745
BSDE	2018	1.700	1.255	5.016.472.199	7.343.198.475.246	0,3040
GGRM	2018	83.800	83.625	244.630.670	18.479.620.271.914	0,0023

HMSP	2018	4.730	3.710	6.516.780.450	25.835.399.381.892	0,2573
ICBP	2018	8.900	10.450	1.257.698.698	11.189.344.430.773	-0,1742
INDF	2018	7.625	7.450	6.510.275.651	45.726.927.209.385	0,0249
INTP	2018	21.950	18.450	600.088.741	10.482.254.990.271	0,2004
JSMR	2018	6.400	4.280	1.709.802.916	8.307.925.218.672	0,4363
KLBF	2018	1.690	1.520	7.543.733.807	10.875.163.998.121	0,1179
MNCN	2018	1.285	690	6.484.750.498	7.058.276.918.881	0,5467
PTPP	2018	2.640	1.805	4.538.106.538	10.034.037.742.534	0,3776
SCMA	2018	2.480	1.870	4.130.830.809	8.917.581.671.543	0,2826
SMGR	2018	9.900	11.500	2.023.955.690	19.373.071.726.685	-0,1672
TLKM	2018	4.440	3.750	29.770.360.544	111.874.707.398.439	0,1836
UNTR	2018	35.400	27.350	1.264.082.323	42.410.824.599.566	0,2399
WIKA	2018	1.550	1.655	6.011.620.879	9.813.817.485.594	-0,0643

**Lampiran 04. Order Imbalance (lanjutan)**

EMITEN	Tahun	Open	Close	Volume (Lembar)	Value (Rp)	Order Ibalance
AKRA	2019	4.290	3.950	1.882.625.238	7.988.111.243.587	0,8801
ANTM	2019	765	840	25.382.296.203	23.927.553.777.488	-0,0796
ASII	2019	8.225	6.925	10.205.619.131	7.365.719.322.155	1,8012
BBCA	2019	26.000	33.425	3.950.751.821	115.610.238.166.343	-0,2537
BBNI	2019	8.800	7.850	6.052.358.588	50.586.399.055.296	0,1137
BBRI	2019	3.660	4.400	31.731.361.969	130.014.552.175.905	-0,1806
BBTN	2019	2.540	2.120	6.431.902.399	15.047.349.257.885	0,1795
BSDE	2019	1.255	1.295	3.519.256.738	4.865.254.896.578	-0,0289
GGRM	2019	83.625	53.000	425.919.469	29.562.997.109.509	0,4412
HMSP	2019	3.710	2.100	9.519.638.722	26.970.486.921.008	0,5683
ICBP	2019	10.450	11.150	1.641.995.049	17.378.736.300.517	-0,0661
INDF	2019	7.450	7.925	2.363.220.661	17.050.281.628.418	-0,0658
INTP	2019	18.450	19.025	474.241.375	9.594.999.587.645	-0,0284
JSMR	2019	4.280	5.175	1.510.239.786	8.268.129.864.356	-0,1635
KLBF	2019	1.520	1.260	5.701.843.254	8.814.461.325.678	0,1682
MNCN	2019	1.630	690	12.254.910.991	14.068.464.920.477	0,8188
PTPP	2019	1.805	1.585	5.897.229.857	11.835.797.578.747	0,1096
SCMA	2019	1.870	1.410	4.983.669.385	6.963.015.497.424	0,3292
SMGR	2019	11.500	12.000	2.177.619.092	26.928.243.985.421	-0,0404
TLKM	2019	3.970	3.750	25.564.708.030	102.369.865.363.116	0,0549
UNTR	2019	27.350	21.525	182.944.003	31.756.311.607.007	0,0336
WIKA	2019	1.655	1.990	5.624.008.430	17.240.793.793.242	-0,1093

**Lampiran 04. Order Imbalance (lanjutan)**

EMITEN	Tahun	Open	Close	Volume (Lembar)	Value (Rp)	Order Imbalance
AKRA	2020	3.950	3.180	4.934.200.076	13.568.844.247.417	1,2800
ANTM	2020	1.900	1.935	46.446.895.722	49.808.840.117.639	-0,0411
ASII	2020	6.925	6.025	14.858.994.049	74.691.154.197.755	0,1790
BBCA	2020	33.425	33.850	6.335.303.240	185.916.821.827.414	-0,0145
BBNI	2020	7.850	6.175	14.288.866.273	70.907.073.614.974	0,3375
BBRI	2020	4.400	4.170	54.731.272.143	183.510.472.945.537	0,0686
BBTN	2020	2.120	1.725	17.351.530.281	22.077.990.357.270	0,3104
BSDE	2020	1.255	1.225	10.874.723.564	900.748.759.854.998	0,0004
GGRM	2020	53.000	41.000	437.376.291	20.256.973.553.017	0,2591
HMSP	2020	2.100	1.505	16.674.713.899	27.552.455.594.969	0,3601
ICBP	2020	11.150	9.575	2.539.106.433	24.543.166.404.966	0,1629
INDF	2020	7.925	6.850	3.074.805.812	21.107.240.155.807	0,1566
INTP	2020	19.025	14.475	1.131.043.657	14.791.481.195.724	0,3479
JSMR	2020	5.175	4.630	3.069.206.219	11.798.383.101.691	0,1418
KLBF	2020	1.260	1.480	12.001.306.201	17.126.203.927.536	-0,1542
MNCN	2020	1.630	1.140	21.728.272.142	20.995.911.695.222	0,5071
PTPP	2020	1.575	1.585	12.656.936.056	13.389.064.564.097	-0,0047
SCMA	2020	2.290	1.410	6.140.554.285	7.219.412.986.785	0,7485
SMGR	2020	12.000	12.425	1.717.263.627	16.567.308.899.957	-0,0441
TLKM	2020	3.970	3.310	40.566.461.787	127.864.165.316.096	0,2094
UNTR	2020	21.525	26.600	1.287.644.655	25.910.091.744.139	-0,2522
WIKA	2020	2.700	1.985	8.749.790.321	11.938.792.437.443	0,5837



**Lampiran 05. Frekuensi Perdagangan**

Emiten	Tahun	Frekuensi (x)
AKRA	2017	1.072.690
	2018	540.082
	2019	501.774
	2020	681.521
ANTM	2017	498.673
	2018	894.545
	2019	1.470.408
	2020	3.218.821
ASII	2017	885.246
	2018	1.089.943
	2019	1.390.454
	2020	2.213.939
BBCA	2017	1.072.690
	2018	1.421.975
	2019	1.599.384
	2020	3.690.110
BBNI	2017	748.007
	2018	1.073.057
	2019	1.084.264
	2020	82.983.952
BBRI	2017	1.031.501
	2018	2.231.957
	2019	2.372.257
	2020	6.066.309
BBTN	2017	635.487
	2018	926.739
	2019	884.378
	2020	1.586.566
BSDE	2017	484.660
	2018	591.946
	2019	554.780
	2020	843.794
GGRM	2017	594.916
	2018	601.557
	2019	973.803
	2020	942.286
HMSP	2017	692.045
	2018	943.288
	2019	1.273.065
	2020	1.889.166
ICBP	2017	373.286
	2018	404.684

	2019	692.300
	2020	1.426.656
INDF	2017	536.760
	2018	610.583
	2019	738.095
	2020	1.256.124
INTP	2017	405.818
	2018	583.794
	2019	615.267
	2020	778.397
JSMR	2017	478.621
	2018	594.382
	2019	538.598
	2020	921.358
KLBF	2017	531.148
	2018	667.707
	2019	589.958
	2020	1.471.028
MNCN	2017	715.425
	2018	911.075
	2019	3.761.872
	2020	2.688.931
PTPP	2017	554.276
	2018	550.343
	2019	714.916
	2020	1.168.099
SCMA	2017	554.279
	2018	528.305
	2019	698.498
	2020	637.002
SMGR	2017	538.063
	2018	709.282
	2019	834.830
	2020	808.207
TLKM	2017	1.534.017
	2018	2.115.189
	2019	1.960.079
	2020	4.364.756
UNTR	2017	910.233
	2018	1.223.214
	2019	1.307.354
	2020	1.258.787
WIKA	2017	515.279
	2018	642.865
	2019	783.745
	2020	1.164.962

Sumber : [www.idx.com](http://www.idx.com) (data diolah)

### Lampiran 06. Volatilitas Laba

EMITEN	Tahun	Laba oprasional	total asset	Volatilitas Laba
AKRA	2017	1.156.299.638	16.823.208.531	0,0687
ANTM	2017	600.606.318	30.014.273.452	0,0200
ASII	2017	29.137	295.830	0,0985
BBCA	2017	29.158.743	750.319.671	0,0389
BBNI	2017	17.222.663	709.330.084	0,0243
BBRI	2017	36.806.841	1.127.447.489	0,0326
BBTN	2017	3.891.903	261.365.267	0,0149
BSDE	2017	2.437.508.853.072	45.915.188.475.157	0,0531
GGRM	2017	11.237.253	66.759.930	0,1683
HMSP	2017	16.894.806	43.141.063	0,3916
ICBP	2017	5.221.746	31.619.514	0,1651
INDF	2017	8.683.770	88.400.877	0,0982
INTP	2017	1.874.845	28.836.676	0,0650
JSMR	2017	4.648.080.263	79.192.772.790	0,0587
KLBF	2017	2.453.251.410.604	16.616.239.416.335	0,1476
MNCN	2017	2.415.650	15.057.291	0,1604
PTPP	2017	2.426.596.327.388	41.782.780.915.111	0,0581
SCMA	2017	1.772.111.079	5.385.807.878	0,3290
SMGR	2017	2.253.893.318	49.068.650.213	0,0459
TLKM	2017	43.933	198.484	0,2213
UNTR	2017	10.522.657	82.262.093	0,1279
WIKA	2017	2.320.787.659	45.683.774.302	0,0508

Sumber : [www.idx.com](http://www.idx.com) (data diolah)

### Laampiran 05. Volatilitas Laba (Lanjutan)

EMITEN	Tahun	Laba oprasional	total asset	Volatilitas Laba
AKRA	2018	890.156.150	19.940.850.599	0,0446
ANTM	2018	1.852.728.851	33.306.390.807	0,0556
ASII	2018	34.995	344.711	0,1015
BBCA	2018	32.706.064	824.787.944	0,0397
BBNI	2018	19.599.399	808.572.011	0,0242
BBRI	2018	41.725.877	1.296.898.292	0,0322
BBTN	2018	3.593.800	306.436.194	0,0117
BSDE	2018	1.553.965.597.950	52.421.952.229.271	0,0296
GGRM	2018	11.156.804	69.097.219	0,1615
HMSP	2018	17.961.269	46.602.420	0,3854

ICBP	2018	6.447.921	34.367.152	0,1876
INDF	2018	9.143.020	96.537.796	0,0947
INTP	2018	1.074.111	27.788.562	0,0387
JSMR	2018	5.415.226.371	82.418.600.790	0,0657
KLBF	2018	2.497.261.964.757	18.146.206.145.369	0,1376
MNCN	2018	2.103.569	16.339.552	0,1287
PTPP	2018	20.812.506.255.705	52.549.150.902.972	0,3961
SCMA	2018	1.969.018.654	6.138.226.584	0,3208
SMGR	2018	4.104.959.323	51.155.890.227	0,0802
TLKM	2018	38.845	206.196	0,1884
UNTR	2018	15.708.719	116.281.017	0,1351
WIKA	2018	3.834.697.406	59.230.001.239	0,0647

Sumber : [www.idx.com](http://www.idx.com) (data diolah)

#### Lapiran 05. Volatilitas Laba (Lanjutan)

EMITEN	Tahun	Laba oprasional	total asset	Volatilitas Laba
AKRA	2019	13.941.300.282	21.409.046.173	0,6512
ANTM	2019	955.614.818	30.194.907.730	0,0316
ASII	2019	34.054	351.958	0,0968
BBCA	2019	36.288.998	918.989.312	0,0395
BBNI	2019	19.486.623	845.605.208	0,0230
BBRI	2019	43.431.933	1.416.758.840	0,0307
BBTN	2019	435.762	311.776.828	0,0014
BSDE	2019	2.536.632.831.792	54.540.978.397.964	0,0465
GGRM	2019	10.880.704	78.647.274	0,1383
HMSP	2019	18.259.423	50.902.806	0,3587
ICBP	2019	7.400.117	38.709.314	0,1912
INDF	2019	9.831.024	96.198.559	0,1022
INTP	2019	2.274.427	27.707.749	0,0821
JSMR	2019	5.857.262	99.679.570	0,0588
KLBF	2019	3.402.616.824.533	20.264.726.862.584	0,1679
MNCN	2019	2.352.529	17.836.430	0,1319
PTPP	2019	1.079.645.616.846	56.130.526.187.076	0,0192
SCMA	2019	1.330.568.612	6.716.724.073	0,1981
SMGR	2019	3.195.775	79.807.067	0,0400
TLKM	2019	42.394	221.208	0,1916
UNTR	2019	15.476.885	111.713.375	0,1385
WIKA	2019	3.694.394.752	62.110.847.154	0,0595

Sumber : [www.idx.com](http://www.idx.com) (data diolah)

**Lampiran 05. Volatilitas Laba (Lanjutan)**

EMITEN	Tahun	Laba oprasional	total asset	Volatilitas Laba
AKRA	2020	18.257.900.831	18.683.572.815	0,9673
ANTM	2020	14.725.302.844	31.729.512.995	0,4641
ASII	2020	21.741	338.203	0,0643
BBCA	2020	33.568.507	1.075.570.256	0,0312
BBNI	2020	5.213.444	891.337.425	0,0058
BBRI	2020	26.744.164	1.511.804.628	0,0177
BBTN	2020	2.321.829	361.208.406	0,0064
BSDE	2020	1.982.267.044.153	60.862.962.586.750	0,0326
GGRM	2020	7.647.729	78.191.409	0,0978
HMSP	2020	11.161.466	49.674.030	0,2247
ICBP	2020	9.201.012	103.588.325	0,0888
INDF	2020	12.889.087	163.163.516	0,0790
INTP	2020	2.148.328	27.344.672	0,0786
JSMR	2020	4.465.992	104.086.646	0,0429
KLBF	2020	3.627.632.574.744	22.564.300.317.374	0,1608
MNCN	2020	4.905.566	18.923.235	0,2592
PTPP	2020	37.719.566.658.260	53.472.450.650.976	0,7054
SCMA	2020	1.459.476.632	6.766.903.494	0,2157
SMGR	2020	3.488.650	78.006.244	0,0447
TLKM	2020	43.505	246.934	0,1762
UNTR	2020	7.011.186	99.800.963	0,0703
WIKA	2020	35.518.940.728	68.109.185.213	0,5215

Sumber : [www.idx.com](http://www.idx.com) (data diolah)

### Lampiran 07. Volatilitas Harga Saham

Emiten	Periode	High (Rp)	LoW (Rp)	Ln (hi/low)	Volatilitas (%)
AKRA	Jan	1375	1130	0,39247	
2017	Feb	1395	1380	0,02162	
	Mar	1280	1210	0,11248	
	Apr	1280	1225	0,08784	
	Mei	1280	1240	0,06350	
	Juni	1280	1255	0,03945	
	Juli	1280	1250	0,04743	
	Agus	1280	1300	-0,03101	
	Sept	1280	1345	-0,09907	
	Okt	1280	1370	-0,13590	
	Nov	1280	1265	0,02358	
	Des	1280	1185	0,15423	0,2375
2018	Jan	1280	1230	0,07969	
	Feb	1280	1080	0,33980	
	Mar	1280	1100	0,30310	
	Apr	1280	976	0,54231	
	Mei	1280	890	0,72679	
	Juni	1280	792	0,96011	
	Juli	1280	792	0,96011	
	Agus	1280	722	1,14518	
	Sept	1280	644	1,37383	
	Okt	1280	682	1,25917	
	Nov	1280	658	1,33082	
	Des	1280	756	1,05315	0,6162
2019	Jan	1280	832	0,86157	
	Feb	1280	1030	0,43460	
	Mar	1280	892	0,72230	
	Apr	1280	878	0,75394	
	Mei	1280	762	1,03734	
	Juni	1280	792	0,96011	
	Juli	1280	770	1,01645	
	Agus	1280	734	1,11221	
	Sept	1280	736	1,10677	
	Okt	1280	740	1,09593	
	Nov	1280	740	1,09593	
	Des	1280	686	1,24748	0,9766
2020	Jan	1280	650	1,35529	
	Feb	1280	478	1,97001	

	Mar	1280	281	3,03252	
	Apr	1280	339	2,65723	
	Mei	1280	426	2,20035	
	Juni	1280	432	2,17238	
	Juli	1280	480	1,96166	
	Agus	1280	542	1,71870	
	Sept	1280	490	1,92042	
	Okt	1280	506	1,85616	
	Nov	1280	514	1,82478	
	Des	1280	570	1,61796	1,4227
ANTM	Jan	930	795	0,31368	
2017	Feb	860	740	0,30056	
	Mar	785	690	0,25798	
	Apr	745	690	0,15339	
	Mei	790	595	0,56694	
	Juni	780	690	0,24520	
	Juli	740	685	0,15446	
	Agus	765	645	0,34125	
	Sept	755	620	0,39400	
	Okt	675	635	0,12218	
	Nov	725	645	0,23384	
	Des	665	600	0,20571	0,5235
2018	Jan	940	625	0,81626	
	Feb	960	790	0,38980	
	Mar	955	765	0,44367	
	Apr	910	775	0,32116	
	Mei	900	775	0,29906	
	Juni	1015	805	0,46360	
	Juli	960	765	0,45411	
	Agus	955	825	0,29266	
	Sept	860	755	0,26043	
	Okt	845	665	0,47910	
	Nov	720	595	0,38138	
	Des	795	640	0,43375	0,6478
2019	Jan	980	735	0,57536	
	Feb	1150	935	0,41394	
	Mar	1075	870	0,42317	
	Apr	950	850	0,22245	
	Mei	870	660	0,55251	
	Juni	860	725	0,34152	
	Juli	985	800	0,41606	

	Agus	1150	830	0,65218	
	Sept	1175	965	0,39379	
	Okt	1025	885	0,29372	
	Nov	905	885	0,04469	
	Des	870	740	0,32369	0,6227
2020	Jan	920	715	0,50418	
	Feb	750	540	0,65701	
	Mar	650	338	1,30785	
	Apr	590	424	0,66078	
	Mei	555	484	0,27377	
	Juni	650	535	0,38941	
	Juli	755	590	0,49319	
	Agus	865	680	0,48127	
	Sept	855	695	0,41438	
	Okt	1180	705	1,03014	
	Nov	1280	1055	0,38664	
	Des	2070	1105	1,25541	0,8090
ASII	Jan	8275	7900	0,09275	
2017	Feb	8425	7850	0,14138	
	Mar	8800	8100	0,16578	
	Apr	9350	8350	0,22623	
	Mei	9050	8325	0,16700	
	Juni	9150	8650	0,11239	
	Juli	9025	7900	0,26627	
	Agus	8050	7650	0,10193	
	Sept	7950	7625	0,08348	
	Okt	8525	7800	0,17776	
	Nov	8600	7975	0,15090	
	Des	8475	7975	0,12162	0,3881
2018	Jan	8750	8000	0,17922	
	Feb	8750	8000	0,17922	
	Mar	8200	7050	0,30221	
	Apr	7975	7150	0,21840	
	Mei	7400	6525	0,25168	
	Juni	7100	6275	0,24704	
	Juli	7150	6100	0,31765	
	Agus	7600	6600	0,28216	
	Sept	7575	6600	0,27557	
	Okt	7900	6700	0,32951	
	Nov	8625	7825	0,19468	
	Des	8775	8050	0,17247	0,4958

2019	Jan	8550	7950	0,14552	
	Feb	8500	7150	0,34591	
	Mar	7400	7000	0,11114	
	Apr	8025	7275	0,19624	
	Mei	7675	6625	0,29424	
	Juni	7700	7225	0,12735	
	Juli	7525	7000	0,14464	
	Agus	7100	6250	0,25503	
	Sept	6925	6375	0,16551	
	Okt	7000	6250	0,22666	
	Nov	6975	6250	0,21950	
	Des	7025	6475	0,16305	0,4467
2020	Jan	7250	6350	0,26509	
	Feb	6550	5525	0,34036	
	Mar	6050	3220	1,26135	
	Apr	4250	3450	0,41709	
	Mei	4770	3530	0,60210	
	Juni	5250	4400	0,35325	
	Juli	5450	4770	0,26654	
	Agus	5550	4860	0,26552	
	Sept	5350	4310	0,43232	
	Okt	5500	4490	0,40579	
	Nov	6025	5200	0,29452	
	Des	6275	5400	0,30035	0,6586
BBCA	Jan	3175	2990	0,12007	
2017	Feb	3140	3000	0,09122	
	Mar	3400	3070	0,20420	
	Apr	3600	3315	0,16495	
	Mei	3710	3360	0,19818	
	Juni	3665	3430	0,13254	
	Juli	3800	3615	0,09982	
	Agus	3840	3700	0,07428	
	Sept	4075	3735	0,17425	
	Okt	4275	4010	0,12799	
	Nov	4325	4070	0,12154	
	Des	4550	4070	0,22297	0,3799
2018	Jan	4690	4265	0,18998	
	Feb	4940	4570	0,15570	
	Mar	4760	4505	0,11012	
	Apr	4730	4290	0,19528	
	Mei	4610	4295	0,14155	

	Juni	4630	4165	0,21168	
	Juli	4725	4120	0,27403	
	Agus	5095	4605	0,20223	
	Sept	5040	4720	0,13119	
	Okt	4840	4435	0,17477	
	Nov	5240	4670	0,23032	
	Des	5395	4980	0,16009	0,4259
2019	Jan	5640	5115	0,19541	
	Feb	5750	5335	0,14982	
	Mar	5600	5425	0,06350	
	Apr	5805	5450	0,12621	
	Mei	5895	5140	0,27410	
	Juni	6190	5790	0,13361	
	Juli	6290	5865	0,13992	
	Agus	6270	5765	0,16794	
	Sept	6105	5780	0,10941	
	Okt	6325	5950	0,12224	
	Nov	6380	5950	0,13955	
	Des	6800	6270	0,16229	0,3856
2020	Jan	7060	6480	0,17145	
	Feb	6820	6035	0,24457	
	Mar	6540	4325	0,82705	
	Apr	6100	4800	0,47935	
	Mei	5400	4680	0,28620	
	Juni	5995	5240	0,26921	
	Juli	6265	5675	0,19782	
	Agus	6600	5825	0,24982	
	Sept	6560	5390	0,39289	
	Okt	5900	5440	0,16235	
	Nov	6650	5720	0,30130	
	Des	7000	6220	0,23628	0,5641
BBNI	Jan	5800	5400	0,14292	
2017	Feb	6375	5675	0,23263	
	Mar	6950	6150	0,24458	
	Apr	6700	6075	0,19585	
	Mei	7200	6375	0,24339	
	Juni	6775	6350	0,12957	
	Juli	7450	6550	0,25750	
	Agus	7450	7125	0,08921	
	Sept	7575	7075	0,13657	
	Okt	7750	7275	0,12650	

	Nov	8400	7650	0,18705	
	Des	10000	8100	0,42144	0,4479
2018	Jan	10000	9125	0,18313	
	Feb	10175	8925	0,26215	
	Mar	9875	8425	0,31761	
	Apr	9000	8050	0,22310	
	Mei	8800	7125	0,42228	
	Juni	8550	6800	0,45802	
	Juli	7600	6750	0,23721	
	Agus	8300	6925	0,36223	
	Sept	7850	6950	0,24354	
	Okt	7550	6675	0,24636	
	Nov	9050	7325	0,42294	
	Des	8850	8425	0,09843	0,5383
2019	Jan	9400	8650	0,16630	
	Feb	9325	8650	0,15028	
	Mar	9650	8525	0,24791	
	Apr	10250	9400	0,17314	
	Mei	9600	7825	0,40888	
	Juni	9225	8400	0,18737	
	Juli	9450	8225	0,27767	
	Agus	8450	7375	0,27214	
	Sept	8125	7150	0,25567	
	Okt	8075	6650	0,38831	
	Nov	7800	6650	0,31901	
	Des	8000	7425	0,14918	0,4997
2020	Jan	7875	7100	0,20720	
	Feb	7950	6675	0,34961	
	Mar	7050	2970	1,72893	
	Apr	4650	3470	0,58543	
	Mei	4030	3270	0,41795	
	Juni	5150	3850	0,58185	
	Juli	4860	4510	0,14948	
	Agus	5425	4300	0,46481	
	Sept	5375	4310	0,44164	
	Okt	4950	4380	0,24468	
	Nov	6375	4590	0,65701	
	Des	6750	5925	0,26072	0,7123
BBRI	Jan	2465	2315	0,12556	
2017	Feb	2425	2330	0,07993	
	Mar	2650	2370	0,22334	

	Apr	2650	2485	0,12857	
	Mei	3060	2600	0,32581	
	Juni	3060	2840	0,14922	
	Juli	3100	2860	0,16116	
	Agus	3070	2955	0,07636	
	Sept	3150	2935	0,14139	
	Okt	3150	3025	0,08098	
	Nov	3410	3115	0,18097	
	Des	3720	3210	0,29491	0,4050
2018	Jan	3920	3460	0,24965	
	Feb	3910	3650	0,13762	
	Mar	3820	3450	0,20375	
	Apr	3670	3160	0,29924	
	Mei	3300	2720	0,38658	
	Juni	3270	2740	0,35366	
	Juli	3110	2770	0,23155	
	Agus	3470	3020	0,27780	
	Sept	3220	2900	0,20934	
	Okt	3190	2870	0,21142	
	Nov	3760	3160	0,34769	
	Des	3780	3520	0,14253	0,5042
2019	Jan	3870	3580	0,15578	
	Feb	4000	3750	0,12908	
	Mar	4140	3780	0,18194	
	Apr	4730	4130	0,27130	
	Mei	4420	3660	0,37735	
	Juni	4400	4100	0,14124	
	Juli	4560	4360	0,08970	
	Agus	4510	4000	0,24001	
	Sept	4350	4020	0,15779	
	Okt	4320	3810	0,25125	
	Nov	4330	3810	0,25588	
	Des	4470	4120	0,16307	0,4486
2020	Jan	4760	4320	0,19398	
	Feb	4690	3910	0,36379	
	Mar	4300	2440	1,13323	
	Apr	3240	2560	0,47113	
	Mei	2950	2160	0,62339	
	Juni	3370	2800	0,37059	
	Juli	3250	3030	0,14018	
	Agus	3820	2970	0,50338	

	Sept	3690	3000	0,41403	
	Okt	3400	3060	0,21072	
	Nov	4390	3290	0,57688	
	Des	4450	3950	0,23838	0,8608
<b>BBTN</b>	Jan	1930	1695	0,25967	
2017	Feb	2280	1875	0,39113	
	Mar	2360	2000	0,33103	
	Apr	2390	2140	0,22098	
	Mei	2650	2270	0,30956	
	Juni	2710	2400	0,24296	
	Juli	2650	2320	0,26598	
	Agus	3030	2570	0,32931	
	Sept	3340	2950	0,24833	
	Okt	3170	2690	0,32838	
	Nov	3240	2740	0,33523	
	Des	3610	3170	0,25995	0,5418
2019	Jan	2820	2500	0,24089	
	Feb	2860	2410	0,34239	
	Mar	2530	2250	0,23458	
	Apr	2700	2280	0,33815	
	Mei	2530	2160	0,31622	
	Juni	2740	2440	0,23192	
	Juli	2550	2360	0,15486	
	Agus	2450	1990	0,41591	
	Sept	2290	1950	0,32144	
	Okt	2030	1780	0,26284	
	Nov	2180	1780	0,40542	
	Des	2240	2090	0,13862	0,5325
2020	Jan	2180	1855	0,32288	
	Feb	1935	1620	0,35536	
	Mar	1795	815	1,57914	
	Apr	1100	795	0,64945	
	Mei	900	720	0,44629	
	Juni	1295	760	1,06590	
	Juli	1365	1220	0,22461	
	Agus	1620	1180	0,63382	
	Sept	1600	1130	0,69557	
	Okt	1490	1180	0,46652	
	Nov	1770	1370	0,51234	
	Des	2000	1645	0,39081	0,7822
<b>BSDE</b>	Jan	1900	1705	0,21658	

2017	Feb	1920	1800	0,12908	
	Mar	1885	1700	0,20660	
	Apr	1900	1750	0,16448	
	Mei	1865	1655	0,23892	
	Juni	1840	1755	0,09459	
	Juli	1900	1720	0,19906	
	Agus	1875	1765	0,12092	
	Sept	1850	1745	0,11686	
	Okt	1830	1705	0,14150	
	Nov	1775	1615	0,18893	
	Des	1725	1560	0,20108	0,4101
2018	Jan	1845	1665	0,20531	
	Feb	1940	1740	0,21761	
	Mar	1965	1700	0,28973	
	Apr	1830	1635	0,22535	
	Mei	1755	1445	0,38872	
	Juni	1785	1550	0,28233	
	Juli	1580	1350	0,31464	
	Agus	1380	1160	0,34733	
	Sept	1225	1080	0,25196	
	Okt	1165	930	0,45058	
	Nov	1360	1085	0,45181	
	Des	1385	1190	0,30349	0,5574
2019	Jan	1510	1245	0,38595	
	Feb	1445	1285	0,23470	
	Mar	1500	1300	0,28620	
	Apr	1495	1355	0,19665	
	Mei	1445	1120	0,50956	
	Juni	1580	1325	0,35202	
	Juli	1570	1325	0,33933	
	Agus	1450	1265	0,27298	
	Sept	1435	1310	0,18228	
	Okt	1485	1275	0,30494	
	Nov	1440	1275	0,24339	
	Des	1305	1215	0,14292	0,5363
2020	Jan	1300	1095	0,34322	
	Feb	1215	975	0,44012	
	Mar	1150	590	1,33479	
	Apr	915	630	0,74641	
	Mei	710	585	0,38731	
	Juni	885	640	0,64824	

	Juli	795	670	0,34213	
	Agus	815	645	0,46788	
	Sept	825	640	0,50783	
	Okt	910	740	0,41359	
	Nov	1125	865	0,52562	
	Des	1340	1035	0,51654	0,7457
GGRM	Jan	65600	62300	0,10323	
2017	Feb	66000	60050	0,18895	
	Mar	66900	62150	0,14730	
	Apr	68575	63500	0,15378	
	Mei	78475	66325	0,33643	
	Juni	80325	73200	0,18577	
	Juli	81300	75000	0,16132	
	Agus	76700	65500	0,31570	
	Sept	69550	65500	0,11999	
	Okt	71025	61925	0,27422	
	Nov	83100	69000	0,37188	
	Des	83800	76525	0,18163	0,4601
2018	Jan	86400	80000	0,15392	
	Feb	83600	78700	0,12080	
	Mar	80400	69675	0,28635	
	Apr	78900	68000	0,29735	
	Mei	72000	66525	0,15818	
	Juni	72900	66125	0,19508	
	Juli	75975	66850	0,25591	
	Agus	77425	70600	0,18456	
	Sept	75725	69950	0,15866	
	Okt	80250	71200	0,23931	
	Nov	84200	71700	0,32141	
	Des	84525	78000	0,16068	0,4594
2019	Jan	86650	80525	0,14662	
	Feb	87050	80175	0,16454	
	Mar	100975	80500	0,45323	
	Apr	85250	75025	0,25553	
	Mei	85125	76800	0,20583	
	Juni	80675	75825	0,12400	
	Juli	80050	73950	0,15852	
	Agus	77000	68750	0,22666	
	Sept	74800	50400	0,78965	
	Okt	56800	49175	0,28830	
	Nov	55875	49175	0,25546	

	Des	54025	50200	0,14686	0,5176
2020	Jan	59075	52600	0,23218	
	Feb	57000	50025	0,26106	
	Mar	52900	30625	1,09317	
	Apr	53025	39850	0,57128	
	Mei	51500	43475	0,33879	
	Juni	49800	45800	0,16746	
	Juli	50600	46500	0,16900	
	Agus	55000	47175	0,30694	
	Sept	48350	39700	0,39423	
	Okt	44900	39800	0,24114	
	Nov	45300	40325	0,23267	
	Des	49975	40825	0,40446	0,6064
BSDE	Jan	4020	3750	0,13905	
2017	Feb	4000	3800	0,10259	
	Mar	4150	3830	0,16049	
	Apr	4030	3820	0,10703	
	Mei	4000	3760	0,12375	
	Juni	3930	3770	0,08313	
	Juli	3870	3550	0,17261	
	Agus	3770	3350	0,23623	
	Sept	3950	3550	0,21354	
	Okt	4060	3760	0,15353	
	Nov	4390	3870	0,25215	
	Des	4780	4100	0,30691	0,4134
2018	Jan	5550	4530	0,40615	
	Feb	4970	4550	0,17659	
	Mar	4850	3940	0,41560	
	Apr	4220	3520	0,36275	
	Mei	3930	3230	0,39231	
	Juni	3830	3350	0,26781	
	Juli	3970	3560	0,21801	
	Agus	3950	3470	0,25912	
	Sept	3910	3620	0,15413	
	Okt	3980	3620	0,18962	
	Nov	3940	3240	0,39121	
	Des	3920	3590	0,17588	0,5330
2019	Jan	4080	3660	0,21727	
	Feb	3850	3690	0,08489	
	Mar	4030	3730	0,15472	
	Apr	3810	3360	0,25138	

	Mei	3560	3200	0,21322	
	Juni	3470	3140	0,19986	
	Juli	3290	2810	0,31541	
	Agus	3120	2680	0,30403	
	Sept	2900	2190	0,56162	
	Okt	2360	2050	0,28164	
	Nov	2150	2050	0,09526	
	Des	2190	1935	0,24759	0,4939
2020	Jan	2350	2060	0,26342	
	Feb	2090	1640	0,48494	
	Mar	1820	1085	1,03451	
	Apr	1850	1410	0,54319	
	Mei	1970	1490	0,55851	
	Juni	1910	1600	0,35420	
	Juli	1900	1620	0,31886	
	Agus	1800	1590	0,24811	
	Sept	1700	1385	0,40986	
	Okt	1580	1390	0,25624	
	Nov	1620	1400	0,29191	
	Des	1915	1475	0,52212	0,6637
ICBP	Jan	8825	8350	0,11065	
	Feb	8575	8250	0,07728	
	Mar	8950	8075	0,20576	
	Apr	8950	7975	0,23068	
	Mei	9225	8425	0,18143	
	Juni	8875	8275	0,14000	
	Juli	8825	8275	0,12870	
	Agus	8875	8175	0,16432	
	Sept	8950	8550	0,09144	
	Okt	9000	8625	0,08512	
	Nov	9000	8450	0,12612	
	Des	9150	8450	0,15917	0,3765
2018	Jan	9275	8575	0,15694	
	Feb	9100	8675	0,09566	
	Mar	9150	8200	0,21924	
	Apr	8800	8050	0,17816	
	Mei	8825	7900	0,22145	
	Juni	9000	8150	0,19841	
	Juli	9075	8450	0,14271	
	Agus	9050	8150	0,20949	
	Sept	8975	8325	0,15036	

	Okt	9050	8500	0,12540	
	Nov	9875	8300	0,34750	
	Des	10825	9450	0,27169	0,4394
2019	Jan	10950	9925	0,19657	
	Feb	10900	10200	0,13275	
	Mar	10500	8950	0,31944	
	Apr	9800	8950	0,18146	
	Mei	9900	9075	0,17402	
	Juni	10250	9700	0,11030	
	Juli	10850	9950	0,17319	
	Agus	12125	10575	0,27355	
	Sept	12100	11475	0,10607	
	Okt	12550	11200	0,22761	
	Nov	11750	11200	0,09588	
	Des	11625	11100	0,09243	0,4167
2020	Jan	11900	11050	0,14822	
	Feb	11700	9900	0,33411	
	Mar	11125	8125	0,62850	
	Apr	10600	9575	0,20340	
	Mei	9975	7750	0,50478	
	Juni	9500	8200	0,29432	
	Juli	9650	9000	0,13947	
	Agus	10625	9075	0,31537	
	Sept	10600	9600	0,19818	
	Okt	10200	9650	0,11086	
	Nov	10625	9600	0,20289	
	Des	10225	9275	0,19503	0,5224
INDF	Jan	8150	7700	0,11360	
2017	Feb	8200	7875	0,08088	
	Mar	8525	7875	0,15862	
	Apr	8525	7925	0,14596	
	Mei	9000	8300	0,16194	
	Juni	8950	8300	0,15080	
	Juli	8800	8250	0,12908	
	Agus	8700	8150	0,13061	
	Sept	8750	8275	0,11163	
	Okt	8675	8150	0,12485	
	Nov	8325	7325	0,25594	
	Des	7775	7275	0,13294	0,3760
2018	Jan	8125	7550	0,14680	
	Feb	7925	7550	0,09695	

	Mar	7800	6975	0,22358	
	Apr	7350	6775	0,16292	
	Mei	7150	6075	0,32586	
	Juni	7250	6350	0,26509	
	Juli	6675	6150	0,16383	
	Agus	6775	6000	0,24296	
	Sept	6425	5850	0,18751	
	Okt	6100	5500	0,20708	
	Nov	6600	5575	0,33755	
	Des	7550	6400	0,33050	0,4735
2019	Jan	7900	7200	0,18556	
	Feb	7800	7025	0,20930	
	Mar	7375	6400	0,28360	
	Apr	7000	6100	0,27524	
	Mei	7075	5850	0,38025	
	Juni	7150	6600	0,16009	
	Juli	7150	6675	0,13749	
	Agus	7925	6900	0,27700	
	Sept	8050	7450	0,15492	
	Okt	7900	7275	0,16484	
	Nov	8000	7275	0,19000	
	Des	8050	7625	0,10848	0,4589
2020	Jan	8300	7800	0,12426	
	Feb	7875	6375	0,42262	
	Mar	7300	5000	0,75687	
	Apr	6925	6050	0,27016	
	Mei	6750	5225	0,51218	
	Juni	6800	5800	0,31813	
	Juli	6800	6350	0,13694	
	Agus	7850	6300	0,43993	
	Sept	8000	7000	0,26706	
	Okt	7375	7000	0,10437	
	Nov	7425	6825	0,16852	
	Des	7275	6700	0,16467	0,5542
INTP	Jan	16000	14600	0,18313	
2017	Feb	16100	15100	0,12825	
	Mar	16875	15175	0,21237	
	Apr	17175	15975	0,14486	
	Mei	19000	15800	0,36886	
	Juni	18775	17500	0,14065	
	Juli	18975	17150	0,20225	

	Agus	20000	17200	0,30165	
	Sept	19800	18325	0,15483	
	Okt	23500	18900	0,43568	
	Nov	23950	18375	0,52995	
	Des	22000	18375	0,36010	0,5134
2018	Jan	23400	20725	0,24279	
	Feb	22725	19875	0,26801	
	Mar	21975	15850	0,65347	
	Apr	19875	15550	0,49080	
	Mei	19600	16025	0,40276	
	Juni	17875	12875	0,65623	
	Juli	15175	12500	0,38784	
	Agus	17850	13425	0,56977	
	Sept	18500	15500	0,35386	
	Okt	18225	15475	0,32714	
	Nov	21250	16600	0,49391	
	Des	20775	17925	0,29511	0,6546
2019	Jan	20200	17000	0,34494	
	Feb	20200	17975	0,23340	
	Mar	22400	18500	0,38258	
	Apr	22700	20300	0,22349	
	Mei	22000	17300	0,48067	
	Juni	21500	19700	0,17487	
	Juli	22875	20100	0,25865	
	Agus	22700	20300	0,22349	
	Sept	22300	18250	0,40084	
	Okt	20850	17200	0,38489	
	Nov	21025	17200	0,40161	
	Des	20875	19025	0,18560	0,5549
2020	Jan	19350	16475	0,32170	
	Feb	17975	14550	0,42278	
	Mar	15775	8650	1,20173	
	Apr	13900	10200	0,61900	
	Mei	12550	10400	0,37583	
	Juni	14250	11625	0,40720	
	Juli	12700	11400	0,21598	
	Agus	12475	11600	0,14544	
	Sept	12350	10125	0,39730	
	Okt	12500	10500	0,34871	
	Nov	15500	11850	0,53702	
	Des	15200	13200	0,28216	0,6630

JSMR	Jan	4390	4150	0,11244	
2017	Feb	4990	4210	0,33995	
	Mar	4820	4430	0,16875	
	Apr	4740	4400	0,14887	
	Mei	5250	4550	0,28620	
	Juni	5450	4980	0,18037	
	Juli	5850	5150	0,25489	
	Agus	5875	5275	0,21545	
	Sept	6050	5525	0,18155	
	Okt	6600	5625	0,31970	
	Nov	6775	6200	0,17738	
	Des	6550	6100	0,14235	0,4590
2018	Jan	6600	5550	0,34654	
	Feb	5850	5225	0,22597	
	Mar	5450	4460	0,40093	
	Apr	4750	4220	0,23662	
	Mei	4460	3920	0,25811	
	Juni	4750	4120	0,28458	
	Juli	5275	4000	0,55337	
	Agus	5100	4390	0,29982	
	Sept	4610	4160	0,20543	
	Okt	4530	4020	0,23888	
	Nov	4250	3800	0,22384	
	Des	4680	4180	0,22597	0,5401
2019	Jan	5150	4280	0,37009	
	Feb	5300	4810	0,19402	
	Mar	6025	4940	0,39710	
	Apr	6450	5700	0,24723	
	Mei	6100	4980	0,40572	
	Juni	6175	5625	0,18658	
	Juli	6225	5500	0,24765	
	Agus	5975	5250	0,25871	
	Sept	5825	5275	0,19836	
	Okt	5800	5275	0,18976	
	Nov	5525	5275	0,09261	
	Des	5400	4950	0,17402	0,4968
2020	Jan	5275	4590	0,27820	
	Feb	5075	4500	0,24050	
	Mar	4920	2230	1,58261	
	Apr	3660	2410	0,83567	
	Mei	4150	2950	0,68261	

	Juni	4550	3550	0,49636	
	Juli	4570	3900	0,31707	
	Agus	4240	3680	0,28330	
	Sept	3950	3050	0,51715	
	Okt	3840	3450	0,21420	
	Nov	4640	3560	0,52991	
	Des	4860	4160	0,31105	0,7239
JSMR	Jan	1570	1450	0,15902	
2017	Feb	1550	1445	0,14029	
	Mar	1550	1440	0,14722	
	Apr	1620	1535	0,10779	
	Mei	1595	1480	0,14966	
	Juni	1630	1520	0,13974	
	Juli	1735	1580	0,18717	
	Agus	1795	1680	0,13242	
	Sept	1750	1660	0,10560	
	Okt	1730	1585	0,17507	
	Nov	1675	1590	0,10416	
	Des	1700	1600	0,12125	0,3730
2018	Jan	1785	1650	0,15729	
	Feb	1700	1600	0,12125	
	Mar	1625	1390	0,31241	
	Apr	1615	1465	0,19496	
	Mei	1515	1270	0,35280	
	Juni	1470	1155	0,48232	
	Juli	1325	1195	0,20653	
	Agus	1365	1210	0,24107	
	Sept	1390	1190	0,31070	
	Okt	1395	1240	0,23557	
	Nov	1625	1315	0,42334	
	Des	1645	1430	0,28013	0,5259
2019	Jan	1635	1500	0,17236	
	Feb	1615	1480	0,17459	
	Mar	1570	1490	0,10460	
	Apr	1545	1470	0,09952	
	Mei	1545	1260	0,40782	
	Juni	1495	1400	0,13131	
	Juli	1495	1360	0,18928	
	Agus	1690	1360	0,43449	
	Sept	1690	1635	0,06617	
	Okt	1680	1560	0,14822	

	Nov	1640	1560	0,10002	
	Des	1640	1525	0,14540	0,4256
2020	Jan	1680	1430	0,32224	
	Feb	1490	1175	0,47502	
	Mar	1340	830	0,95800	
	Apr	1500	1085	0,64777	
	Mei	1460	1310	0,21682	
	Juni	1520	1320	0,28216	
	Juli	1695	1450	0,31224	
	Agus	1640	1470	0,21887	
	Sept	1610	1410	0,26529	
	Okt	1650	1515	0,17072	
	Nov	1545	1440	0,14076	
	Des	1590	1455	0,17746	0,5907
MNCN	Jan	1810	1625	0,21564	
2017	Feb	1715	1495	0,27457	
	Mar	1850	1610	0,27790	
	Apr	1910	1685	0,25068	
	Mei	2050	1720	0,35103	
	Juni	1970	1795	0,18606	
	Juli	1855	1700	0,17451	
	Agus	1800	1435	0,45324	
	Sept	1490	1285	0,29603	
	Okt	1595	1310	0,39369	
	Nov	1690	1300	0,52473	
	Des	1360	1225	0,20909	0,5483
2018	Jan	1565	1275	0,40988	
	Feb	1650	1200	0,63691	
	Mar	1555	1345	0,29016	
	Apr	1500	1260	0,34871	
	Mei	1445	1180	0,40519	
	Juni	1225	900	0,61660	
	Juli	1045	850	0,41307	
	Agus	1085	890	0,39623	
	Sept	910	805	0,24520	
	Okt	835	700	0,35270	
	Nov	850	760	0,22384	
	Des	825	690	0,35738	0,6256
2019	Jan	920	675	0,61932	
	Feb	1010	810	0,44134	
	Mar	965	725	0,57191	

	Apr	990	735	0,59567	
	Mei	1180	830	0,70369	
	Juni	1320	910	0,74388	
	Juli	1495	1050	0,70667	
	Agus	1410	1175	0,36464	
	Sept	1350	1190	0,25230	
	Okt	1390	1215	0,26912	
	Nov	1540	1215	0,47408	
	Des	1705	1240	0,63691	0,7291
2020	Jan	1780	1515	0,32240	
	Feb	1645	1250	0,54919	
	Mar	1420	750	1,27668	
	Apr	1160	850	0,62188	
	Mei	955	770	0,43064	
	Juni	1065	860	0,42760	
	Juli	940	810	0,29769	
	Agus	985	765	0,50553	
	Sept	895	695	0,50582	
	Okt	870	715	0,39242	
	Nov	1110	795	0,66755	
	Des	1320	1000	0,55526	0,7390
PTPP	Jan	3840	3440	0,22000	
2017	Feb	3810	3470	0,18695	
	Mar	3630	3250	0,22116	
	Apr	3510	3000	0,31401	
	Mei	3230	2690	0,36588	
	Juni	3250	3040	0,13359	
	Juli	3370	2840	0,34222	
	Agus	3110	2760	0,23878	
	Sept	2810	2250	0,44451	
	Okt	2960	2330	0,47864	
	Nov	2940	2560	0,27680	
	Des	2720	2360	0,28394	0,5406
2018	Jan	3280	2550	0,50350	
	Feb	3230	2910	0,20866	
	Mar	3170	2570	0,41965	
	Apr	2880	2390	0,37299	
	Mei	2710	2000	0,60760	
	Juni	2680	1840	0,75210	
	Juli	2290	1930	0,34206	
	Agus	2130	1800	0,33667	

	Sept	1880	1465	0,49883	
	Okt	1685	1330	0,47317	
	Nov	1910	1330	0,72385	
	Des	2070	1795	0,28509	0,6785
2019	Jan	2450	1805	0,61105	
	Feb	2370	1980	0,35959	
	Mar	2190	1945	0,23728	
	Apr	2550	2080	0,40745	
	Mei	2420	1710	0,69455	
	Juni	2340	1970	0,34423	
	Juli	2270	2020	0,23336	
	Agus	2130	1785	0,35341	
	Sept	1925	1650	0,30830	
	Okt	1855	1560	0,34640	
	Nov	1750	1560	0,22986	
	Des	1705	1345	0,47434	0,6191
2020	Jan	1750	1355	0,51163	
	Feb	1520	1065	0,71147	
	Mar	1220	484	1,84904	
	Apr	830	490	1,05404	
	Mei	750	600	0,44629	
	Juni	995	730	0,61940	
	Juli	1075	855	0,45795	
	Agus	1060	880	0,37220	
	Sept	1005	785	0,49412	
	Okt	970	790	0,41053	
	Nov	1435	880	0,97800	
	Des	1970	1295	0,83905	0,8536
SCMA	Jan	594	512	0,29711	
2017	Feb	636	556	0,26886	
	Mar	590	508	0,29928	
	Apr	590	544	0,16235	
	Mei	602	538	0,22480	
	Juni	582	512	0,25629	
	Juli	536	432	0,43142	
	Agus	494	432	0,26822	
	Sept	474	392	0,37989	
	Okt	446	410	0,16832	
	Nov	460	387	0,34560	
	Des	512	436	0,32136	0,5341
2018	Jan	538	466	0,28735	

	Feb	596	522	0,26515	
	Mar	582	524	0,20996	
	Apr	568	494	0,27917	
	Mei	512	430	0,34908	
	Juni	506	398	0,48017	
	Juli	462	393	0,32351	
	Agus	436	370	0,32828	
	Sept	424	353	0,36653	
	Okt	382	298	0,49665	
	Nov	396	307	0,50913	
	Des	399	361	0,20017	0,5842
2019	Jan	406	365	0,21291	
	Feb	378	341	0,20602	
	Mar	369	328	0,23557	
	Apr	373	321	0,30027	
	Mei	374	287	0,52955	
	Juni	357	316	0,24399	
	Juli	331	282	0,32042	
	Agus	310	229	0,60570	
	Sept	275	227	0,38364	
	Okt	270	216	0,44629	
	Nov	273	216	0,46839	
	Des	299	237	0,46477	0,6067
2020	Jan	325	270	0,37081	
	Feb	288	209	0,64125	
	Mar	240	120	1,38629	
	Apr	184	143	0,50418	
	Mei	200	153	0,53576	
	Juni	239	177	0,60063	
	Juli	265	229	0,29202	
	Agus	258	235	0,18675	
	Sept	250	204	0,40668	
	Okt	301	226	0,57315	
	Nov	335	286	0,31628	
	Des	490	309	0,92213	0,7492
SMGR	Jan	9500	8575	0,20488	
2017	Feb	9875	9025	0,18002	
	Mar	9625	8750	0,19062	
	Apr	9225	8650	0,12872	
	Mei	9500	8600	0,19906	
	Juni	10250	9025	0,25456	

	Juli	10400	9750	0,12908	
	Agus	11075	9850	0,23444	
	Sept	10600	9025	0,32171	
	Okt	11100	10000	0,20872	
	Nov	10800	9400	0,27767	
	Des	10400	9125	0,26158	0,4647
2018	Jan	11725	9900	0,33838	
	Feb	11775	10100	0,30689	
	Mar	11425	9550	0,35853	
	Apr	11025	9550	0,28725	
	Mei	9650	8250	0,31349	
	Juni	8825	7000	0,46336	
	Juli	7850	6500	0,37742	
	Agus	9575	7600	0,46201	
	Sept	9925	8500	0,30998	
	Okt	9925	8550	0,29825	
	Nov	12225	9000	0,61252	
	Des	12175	11100	0,18488	0,5995
2019	Jan	13450	11000	0,40217	
	Feb	13200	11925	0,20316	
	Mar	14000	12325	0,25486	
	Apr	14450	12550	0,28195	
	Mei	13500	10075	0,58527	
	Juni	12400	10950	0,24871	
	Juli	12950	11650	0,21158	
	Agus	13450	11625	0,29164	
	Sept	13500	11425	0,33377	
	Okt	13450	10575	0,48097	
	Nov	12950	10575	0,40521	
	Des	13050	11375	0,27474	0,5755
2020	Jan	13250	11850	0,22334	
	Feb	12600	9600	0,54387	
	Mar	11575	5475	1,49731	
	Apr	8500	5800	0,76442	
	Mei	9825	7250	0,60786	
	Juni	10400	8900	0,31151	
	Juli	10150	9150	0,20744	
	Agus	10850	8825	0,41315	
	Sept	11275	8600	0,54165	
	Okt	9700	9025	0,14425	
	Nov	12200	8850	0,64204	

	Des	13000	11450	0,25392	0,7159
TLKM	Jan	4030	3780	0,12808	
2017	Feb	3980	3830	0,07683	
	Mar	4190	3810	0,19014	
	Apr	4520	4010	0,23944	
	Mei	4670	4270	0,17909	
	Juni	4540	4290	0,11328	
	Juli	4790	4500	0,12491	
	Agus	4840	4650	0,08010	
	Sept	4750	4610	0,05983	
	Okt	4710	4010	0,32179	
	Nov	4350	3910	0,21328	
	Des	4460	4110	0,16345	0,5969
2018	Jan	4460	3920	0,25811	
	Feb	4080	3920	0,08001	
	Mar	4200	3520	0,35325	
	Apr	3890	3570	0,17169	
	Mei	3880	3250	0,35436	
	Juni	3860	3510	0,19010	
	Juli	4110	3550	0,29295	
	Agus	3670	3270	0,23080	
	Sept	3670	3250	0,24307	
	Okt	3910	3460	0,24454	
	Nov	4110	3680	0,22102	
	Des	3840	3610	0,12353	0,6799
2019	Jan	4050	3690	0,18618	
	Feb	3940	3730	0,10954	
	Mar	3970	3710	0,13547	
	Apr	4090	3730	0,18427	
	Mei	3930	3480	0,24321	
	Juni	4200	3840	0,17922	
	Juli	4370	4110	0,12268	
	Agus	4500	4050	0,21072	
	Sept	4450	4150	0,13959	
	Okt	4400	4060	0,16084	
	Nov	4200	4060	0,06780	
	Des	4110	3900	0,10489	0,4920
2020	Jan	4030	3780	0,12808	
	Feb	3850	3340	0,28420	
	Mar	3880	2450	0,91949	
	Apr	3540	3000	0,33103	

	Mei	3400	3020	0,23704	
	Juni	3390	2970	0,26454	
	Juli	3190	3000	0,12282	
	Agus	3060	2850	0,14219	
	Sept	2970	2540	0,31280	
	Okt	2850	2600	0,18362	
	Nov	3500	2540	0,64120	
	Des	3640	3160	0,28282	0,5664
UNTR	Jan	22975	20575	0,22066	
2017	Feb	25525	22075	0,29043	
	Mar	28200	23750	0,34348	
	Apr	29450	26150	0,23769	
	Mei	27775	22875	0,38818	
	Juni	27775	25975	0,13400	
	Juli	30200	26175	0,28607	
	Agus	31000	28500	0,16817	
	Sept	32400	29500	0,18754	
	Okt	35800	31800	0,23696	
	Nov	37250	30775	0,38190	
	Des	35400	31700	0,22079	0,5079
2018	Jan	40500	32800	0,42175	
	Feb	39700	34850	0,26060	
	Mar	37000	31050	0,35064	
	Apr	38000	31850	0,35310	
	Mei	38200	31650	0,37619	
	Juni	36500	31000	0,32665	
	Juli	36075	31150	0,29357	
	Agus	37450	32650	0,27432	
	Sept	34500	31050	0,21072	
	Okt	34000	31000	0,18475	
	Nov	35525	27350	0,52304	
	Des	30275	27000	0,22897	0,5630
2019	Jan	29525	25525	0,29116	
	Feb	28000	24250	0,28758	
	Mar	28000	25750	0,16754	
	Apr	27800	25400	0,18057	
	Mei	27300	24000	0,25767	
	Juni	28225	25000	0,24266	
	Juli	28900	24875	0,29996	
	Agus	25175	19650	0,49555	
	Sept	23775	20175	0,32838	

	Okt	21925	19925	0,19130	
	Nov	23900	19925	0,36381	
	Des	22375	20450	0,17992	0,5233
2020	Jan	23250	19125	0,39062	
	Feb	19350	16575	0,30959	
	Mar	18850	12000	0,90321	
	Apr	19175	15100	0,47783	
	Mei	16225	13550	0,36033	
	Juni	18375	15500	0,34030	
	Juli	22325	16475	0,60773	
	Agus	25175	19875	0,47278	
	Sept	24200	20625	0,31970	
	Okt	23000	20900	0,19149	
	Nov	24925	20100	0,43030	
	Des	28475	23100	0,41839	0,6597
WIKA	Jan	2590	2340	0,20301	
2017	Feb	2590	2450	0,11114	
	Mar	2550	2380	0,13799	
	Apr	2430	2180	0,21713	
	Mei	2420	2180	0,20889	
	Juni	2290	2190	0,08930	
	Juli	2280	1965	0,29737	
	Agus	2110	1980	0,12718	
	Sept	1990	1760	0,24564	
	Okt	2070	1725	0,36464	
	Nov	2060	1800	0,26984	
	Des	1810	1490	0,38910	0,4709
2018	Jan	2190	1510	0,74358	
	Feb	2110	1855	0,25761	
	Mar	1950	1600	0,39565	
	Apr	1785	1540	0,29527	
	Mei	1715	1215	0,68934	
	Juni	1690	1310	0,50940	
	Juli	1585	1210	0,53993	
	Agus	1735	1510	0,27780	
	Sept	1595	1350	0,33354	
	Okt	1490	1095	0,61604	
	Nov	1525	1100	0,65337	
	Des	1750	1490	0,32168	0,6852
2019	Jan	1975	1650	0,35959	
	Feb	1915	1635	0,31615	

	Mar	2200	1790	0,41248	
	Apr	2490	2120	0,32173	
	Mei	2430	1775	0,62818	
	Juni	2460	2270	0,16076	
	Juli	2500	2250	0,21072	
	Agus	2390	2140	0,22098	
	Sept	2230	1910	0,30980	
	Okt	2170	1805	0,36833	
	Nov	2100	1805	0,30275	
	Des	2090	1720	0,38968	0,5774
2020	Jan	2200	1830	0,36828	
	Feb	2100	1760	0,35325	
	Mar	1910	675	2,08029	
	Apr	1320	790	1,02671	
	Mei	1105	890	0,43276	
	Juni	1465	1085	0,60055	
	Juli	1300	1150	0,24520	
	Agus	1340	1060	0,46880	
	Sept	1280	1040	0,41528	
	Okt	1270	1065	0,35208	
	Nov	1750	1150	0,83971	
	Des	2200	1585	0,65575	0,8082

Sumber : [www.finance.yahoo.com](http://www.finance.yahoo.com)



**Lampiran 08. Hasil Analisis Statistik Deskriptif**

<b>Descriptive Statistics</b>					
	N	Minimum	Maximum	Mean	Std. Deviation
Volume Perdagangan	88	182944003	54731272143	8690108103,08	10551492522,360
Order Imbalance	88	-,6836	1,8012	,131544	,3713405
Frekuensi Perdagangan	88	373286	82983952	2075232,75	8773491,902
Volatilitas Laba	88	,0014	,9673	,139965	,1637957
Volatilitas Harga Saham	88	,2375	1,4227	,571672	,1579258
Valid N (listwise)	88				



## Lampiran 09. Hasil Uji Asumsi Klasik

### a. Uji Normalitas

#### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		88
Normal Parameters <sup>a,b</sup>	Mean	,0000000
	Std. Deviation	,11848395
Most Extreme Differences	Absolute	,071
	Positive	,071
	Negative	-,056
Test Statistic		,071
Asymp. Sig. (2-tailed)		,200 <sup>c,d</sup>

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.

### b. Uji Multikolinieritas

#### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,463	,020		23,134	,000		
	Volume Perdagangan	3,002E-12	,000	,201	2,407	,018	,976	1,024
	Order Imbalance	,102	,038	,240	2,704	,008	,859	1,164
	Frekuensi Perdagangan	2,145E-9	,000	,119	1,418	,160	,960	1,042
	Volatilitas Laba	,461	,086	,479	5,367	,000	,853	1,172

a. Dependent Variable: Volatilitas Harga Saham

### c. Uji Autokolerasi

#### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,665 <sup>a</sup>	,442	,414	,11746	1,988

a. Predictors: (Constant), Volatilitas Laba, Frekuensi Perdagangan, Volume Perdagangan, Order Imbalance

b. Dependent Variable: Volatilitas Harga Saham

#### d. Uji Heteroskedastisitas

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

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	,078	,012		6,342	,000
	Volume Perdagangan	4,091E-13	,000	,057	,532	,596
	Order Imbalance	,043	,023	,208	1,833	,070
	Frekuensi Perdagangan	-1,076E-9	,000	-,124	-1,155	,251
	Volatilitas Laba	,037	,053	,081	,708	,481

a. Dependent Variable: ABS\_RES



## Lampiran 010. Hasil Uji Hiptesis

### a. Hasil Uji Analisis Regresi Berganda

#### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,463	,020		23,134	,000
	Volume Perdagangan	3,002E-12	,000	,201	2,407	,018
	Order Imbalance	,102	,038	,240	2,704	,008
	Frekuensi Perdagangan	2,145E-9	,000	,119	1,418	,160
	Volatilitas Laba	,461	,086	,479	5,367	,000

a. Dependent Variable: Volatilitas Harga Saham

### b. Hasil Uji Signifikansi Parsial (Uji t)

#### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,463	,020		23,134	,000
	Volume Perdagangan	3,002E-12	,000	,201	2,407	,018
	Order Imbalance	,102	,038	,240	2,704	,008
	Frekuensi Perdagangan	2,145E-9	,000	,119	1,418	,160
	Volatilitas Laba	,461	,086	,479	5,367	,000

a. Dependent Variable: Volatilitas Harga Saham

### c. Hasil Uji Koefisien Determinasi

#### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,665 <sup>a</sup>	,442	,414	,11746

a. Predictors: (Constant), Volatilitas Laba, Frekuensi Perdagangan, Volume Perdagangan, Order Imbalance

## RIWAYAT HIDUP



I Nyoman Triyo Rizky Harimbawa lahir di Blimbingsari pada tanggal 17 September 1999. Penulis lahir dari pasangan suami istri, Bapak I Wayan Joko Harimbawa dan Ibu Ni Nengah Suriani. Penulis berkebangsaan Indonesia dan beragama Kristen Protestan. Kini penulis beralamat di Jalan Pelopor, Desa Blimbingsari, Kecamatan

Melaya, Kabupaten Jembrana, Provinsi Bali. Penulis menyelesaikan pendidikan Dasar di SD Negeri 7 Melaya dan lulus pada tahun 2012. Setelah itu melanjutkan pendidikan di SMP Negeri 1 Melaya dan lulus pada tahun 2015. Selanjutnya pada tahun 2018 penulis lulus dari SMA Negeri 1 Melaya Jurusan MIPA dan melanjutkan S1 pada Program Studi S1 Akuntansi di Universitas Pendidikan Ganesha. Pada semester akhir tahun 2022 penulis telah menyelesaikan Skripsi yang berjudul **“Pengaruh Volume Perdagangan Saham, *Order Imbalance*, Frekuensi Perdagangan, Dan Volatilitas Laba Terhadap Volatilitas Harga Saham (Studi Empiris pada Perusahaan Indeks LQ-45 yang Terdaftar di Bursa Efek Indonesia periode 2017-2020)”**