

Lampiran 1

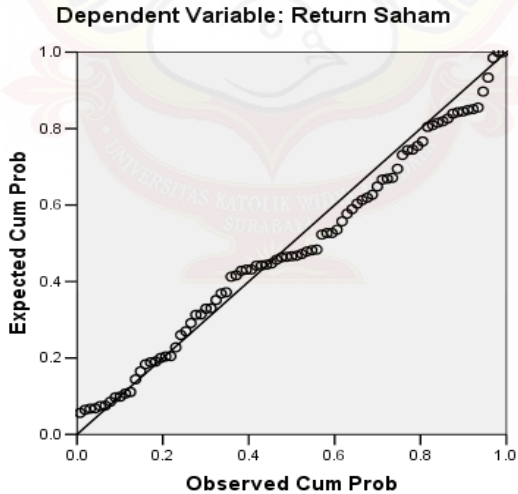
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		102
Normal Parameters(a,b)	Mean	.0000000
	Std. Deviation	84.08183833
Most Extreme Differences	Absolute	.125
	Positive	.125
	Negative	-.052
Kolmogorov-Smirnov Z		1.262
Asymp. Sig. (2-tailed)		.083

a Test distribution is Normal.

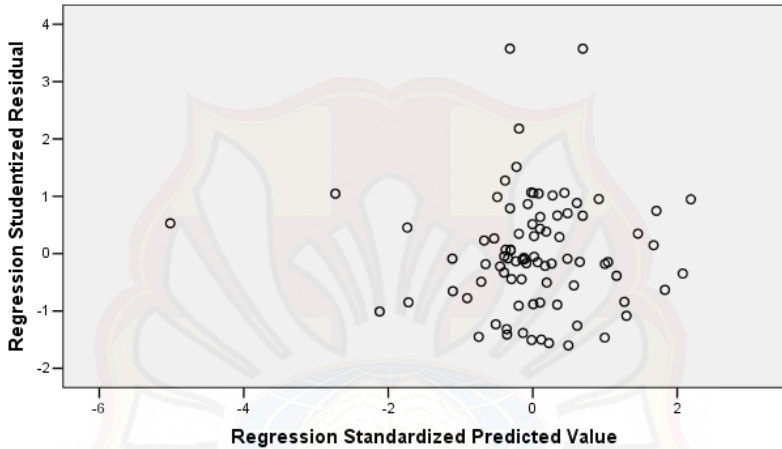
b Calculated from data.

Normal P-P Plot of Regression Standardized Residual



Scatterplot

Dependent Variable: Return Saham



Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-18.496	11.746		-1.575	.119		
EPS	-.005	.005	-.116	-1.038	.302	.874	1.144
PER	.013	.050	.029	.258	.797	.882	1.134
ROI	3.122	.915	.418	3.411	.001	.731	1.368
CR	1.355	.711	.221	1.906	.060	.818	1.223
DER	.008	1.207	.001	.007	.994	.883	1.132

a. Dependent Variable: Return Saham

ANOVA^b

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	85949.806	5	17189.961	2.311	.051(a)
	Residual	714045.309	96	7437.972		
	Total	799995.115	101			

a Predictors: (Constant), EPS, CR, DER, PER, ROI

b Dependent Variable: Return Saham

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
DER	102	-3.3900	832.6400	10.591294	82.5167958
CR	102	.1200	557.4700	9.123922	56.0121976
ROI	102	-126.1800	87.5252	6.184868	22.8610947
PER	102	-59.6659	7166.6667	129.6387	759.0976656
EPS	102	-1074.00	16158.00	1002.243	2565.7232413
Return Saham	102	-125.0000	314.8936	9.787382	88.9985602
Valid N (listwise)	102				

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.418(a)	.171	.091	47.2436779	1.854

a Predictors: (Constant), EPS, CR, DER, PER, ROI

b Dependent Variable: Return Saham