

Lampiran 1

Rekapitulasi Data Variabel Penelitian Tahun 2006 (Sebelum Transformasi)

NO.	KODE EMITEN	RETURN SAHAM	AKO	AKI	AKP	LABA KOTOR	EPS	TOTAL ASSET
1	ADES	-0.331	-129,172	-45,946	173,938	8,367	-860	233,253
2	AISA	-0.186	-1,881	-700	2,691	48,343	0.120	363,933
3	CEKA	-0.017	53,339	-3,199	-43,705	30,511	51	280,807
4	DAVO	6.375	59,577	-527,566	555,941	297,114	16	2,707,801
5	FAST	0.517	165,957	-132,327	-11,824	784,870	154	483,575
6	INDF	0.484	1,614,931	-906,882	19,568	5,180,223	70	16,267,483
7	MLBI	0.100	166,742	-95,092	-77,405	424,317	3,492	610,437
8	MYOR	0.976	24,390	-42,483	-39,141	506,931	122	1,553,377
9	PSDN	0.250	4,792	747	-10,638	67,342	8	288,085
10	PTSP	0.000	10,030	-5,605	-2,313	90,216	-8	75,759
11	SIPD	-0.444	1,186	12,320	-557	172,600	4	1,113,796
12	SKLT	-0.288	3,416	-2,096	-50	39,079	7	161,879
13	SMAR	2.842	375,602	-621,221	186,029	854,662	219	5,311,931
14	STTP	0.400	13,927	-3,239	-21,200	86,835	11	467,491
15	TBLA	0.200	380,692	-452,715	203,114	262,420	19	2,049,163
16	ULTJ	0.403	106,878	-63,696	-14,752	251,887	5	1,249,080
17	INAF	-0.130	73,152	-183	-6,500	255,957	5	686,937
18	KAEF	0.138	140,243	-23,016	-39,710	594,463	8	1,261,584
19	KLBF	0.202	705,673	260,113	-596,233	3,098,642	67	4,624,619
20	PYFA	0.111	2,730	-1,373	3,729	40,241	3	83,127
21	SCPI	-0.182	-13,580	-11,895	26,453	70,638	-692	98,874
22	MERK	0.646	91,417	-5,006	-31,360	284,827	3,863	282,699
23	SQBI	4.286	56,197	-18,279	-13,824	140,611	4,517	207,136
24	TSPC	-0.841	233,923	-58,769	-159,938	1,118,927	61	2,479,251

Lampiran 2

Rekapitulasi Data Variabel Penelitian Tahun 2007 (Sebelum Transformasi)

NO.	KODE EMITEN	RETURN SAHAM	AKO	AKI	AKP	LABA KOTOR	EPS	TOTAL ASSET
1	ADES	-0.342	-76,215	10,978	68,772	-281	-263	178,761
2	AISA	3.285	44,649	-119,729	75,852	88,090	15.100	515,609
3	CEKA	0.355	-93,671	-84,520	174,719	89,465	83	613,680
4	DAVO	-0.576	352,303	-919,929	634,674	558,728	17	3,868,528
5	FAST	0.371	239,304	-146,825	-15,997	972,541	230	629,491
6	INDF	0.941	2,613,759	-6,454,753	6,103,714	6,576,552	104	29,527,466
7	MLBI	0.009	227,271	-77,986	-109,837	442,572	4,005	621,835
8	MYOR	0.105	178,699	-192,623	78,170	628,560	185	1,893,175
9	PSDN	0.490	8,742	2,141	-1,698	69,332	-6	291,723
10	PTSP	0.000	22,636	-10,438	-13,226	104,786	1	74,009
11	SIPD	0.340	-70,059	-20,154	82,729	158,590	2	1,294,773
12	SKLT	-0.737	3,510	-4,049	870	41,076	8	182,697
13	SMAR	0.644	183,590	-1,069,096	891,364	2,225,248	344	8,063,169
14	STTP	0.762	5,276	-47,489	45,259	84,163	12	517,448
15	TBLA	1.625	-55,219	-81,924	205,405	442,667	23	2,457,120
16	ULTJ	0.494	-63,544	-43,173	71,494	322,572	10	1,362,830
17	INAF	1.050	83,418	7,396	179,846	289,954	4	1,009,438
18	KAEF	0.848	55,513	-28,202	-13,178	648,005	9	1,386,739
19	KLBF	0.059	362,898	-42,271	-473,789	3,551,631	69	5,138,213
20	PYFA	0.620	3,833	-9,165	7,068	55,631	3	95,157
21	SCPI	1.389	-4,921	-8,006	15,966	82,002	714	128,565
22	MERK	-0.324	69,052	-7,916	-45,072	318,244	3,995	331,062
23	SQBI	3.952	35,015	-20,726	-25,600	149,906	5,095	227,422
24	TSPC	-0.467	294,713	-76,625	-121,037	1,279,594	62	2,773,135

Lampiran 3

Rekapitulasi Data Variabel Penelitian Tahun 2008 (Sebelum Transformasi)

NO.	KODE EMITEN	RETURN SAHAM	AKO	AKI	AKP	LABA KOTOR	EPS	TOTAL ASSET
1	ADES	0.691	-48,514	20,605	53,195	35,606	-26	185,015
2	AISA	-0.433	43,897	-491,814	452,744	152,892	17.220	1,016,958
3	CEKA	-0.125	-41,024	48,938	83,250	234,906	94	605,545
4	DAVO	-0.768	265,149	-291,175	-266,238	135,112	-41	3,620,074
5	FAST	0.289	225,583	-170,285	-17,851	1,241,006	281	784,759
6	INDF	-0.621	2,684,806	-7,575,214	4,600,553	8,976,917	118	39,591,309
7	MLBI	0.163	415,213	-106,989	-75,582	639,105	10,551	941,389
8	MYOR	-0.320	138,453	-513,745	571,467	753,923	256	2,922,998
9	PSDN	0.960	82,839	-10,356	-52,880	106,039	7	286,965
10	PTSP	0.000	31,687	-15,069	-14,203	131,220	19	81,755
11	SIPD	-0.254	-50,965	-30,205	113,754	215,762	3	1,384,992
12	SKLT	0.2	12,762	-11,309	4,304	56,900	6	201,003
13	SMAR	-0.717	2,182,655	-2,080,763	48,763	3,762,916	364	10,025,916
14	STTP	-0.595	-9,780	-61,478	69,099	90,629	4	626,750
15	TBLA	-0.698	460,019	-265,615	-76,220	812,682	15	2,802,497
16	ULTJ	0.231	130,839	-172,063	164,102	260,731	105	1,718,997
17	INAF	-0.756	-187,307	-10,146	97,885	333,403	2	964,144
18	KAEF	-0.751	-32,301	-26,571	56,314	722,248	10	1,445,670
19	KLBF	-0.683	807,701	-186,225	-439,700	3,803,641	70	5,703,832
20	PYFA	-0.383	737	-1,881	1,015	78,366	4	98,655
21	SCPI	-0.519	-21,435	-4,073	26,810	102,277	1,839	199,526
22	MERK	1.254	103,734	-12,872	-51,975	361,478	4,403	375,064
23	SQBI	1.631	112,302	-14,014	-38,912	196,135	9,206	294,725
24	TSPC	0.825	292,296	-35,807	-266,008	1,414,544	71	2,967,057

Lampiran 4

Rekapitulasi Data Variabel Penelitian Tahun 2009 (Sebelum Transformasi)

NO.	KODE EMITEN	RETURN SAHAM	AKO	AKI	AKP	LABA KOTOR	EPS	TOTAL ASSET
1	ADES	4.480	16,888	-2,558	-5,170	48,376	28	178,287
2	AISA	-0.152	50,814	-252,978	202,499	152,978	22.680	1,347,036
3	CEKA	1.128	104,683	9,010	-114,063	138,574	166	568,363
4	DAVO	-0.138	-7,273	-47,150	314,985	-652,274	-18	2,806,017
5	FAST	0.704	367,685	-174,735	-28,180	1,467,828	408	1,041,409
6	INDF	2.917	2,314,507	-2,824,081	713,128	10,121,946	236	40,382,953
7	MLBI	2.902	526,980	-123,627	-343,040	849,346	16,158	993,465
8	MYOR	2.947	446,430	-352,546	-78,329	1,133,786	485	3,246,498
9	PSDN	0.100	-44,342	-3,569	41,681	87,975	23	353,629
10	PTSP	-0.300	18,917	-14,424	-5,118	144,802	50	90,667
11	SIPD	0.000	-7,076	-97,411	78,380	230,785	4	1,641,295
12	SKLT	0.667	11,690	-11,144	-3,372	52,414	19	196,186
13	SMAR	0.500	125,471	491,773	-599,944	1,716,625	261	10,210,595
14	STTP	0.667	99,953	-15,956	-81,457	102,065	31	548,720
15	TBLA	0.789	-325,052	11,313	97,532	447,237	33	2,786,340
16	ULTJ	-0.275	15,688	57,616	-21,294	421,895	21	1,732,702
17	INAF	0.660	40,558	-18,903	-175,622	304,636	1	728,035
18	KAEF	0.671	80,854	-32,217	-106,772	788,250	11	1,562,625
19	KLBF	2.250	1,363,583	-645,440	-338,135	4,511,940	91	6,482,447
20	PYFA	1.200	5,020	-1,870	-2,002	84,244	7	99,937
21	SCPI	2.768	-21,450	-5,716	34,500	113,616	2,997	206,257
22	MERK	1.254	81,263	-16,676	-119,390	437,632	6,549	433,971
23	SQBI	1.631	130,998	-4,206,771	-81,920	274,087	12,818	318,934
24	TSPC	0.825	476,590	-101,324	-153,999	1,675,579	80	3,263,103

Lampiran 5

Rekapitulasi Data Variabel Penelitian Tahun 2010 (Sebelum Transformasi)

NO.	KODE EMITEN	RETURN SAHAM	AKO	AKI	AKP	LABA KOTOR	EPS	TOTAL ASSET
1	ADES	1.531	-29,748	-104,020	110,967	80,499	54	324,493
2	AISA	1.167	-23,125	-124,075	136,769	183,815	45.370	1,936,949
3	CEKA	-0.262	-206,700	-23,702	232,454	83,459	99.370	850,470
4	DAVO	0.480	-199,871	-79,228	-16,064	305,784	-2	2,857,205
5	FAST	0.769	293,573	-251,809	-41,575	1,640,448	447	1,236,043
6	INDF	0.373	6,909,950	-2,089,509	1,144,082	12,470,452	336	47,275,955
7	MLBI	0.553	320,056	-139,202	-311,431	1,028,176	21,021	1,137,082
8	MYOR	1.389	238,254	-372,159	289,798	1,706,386	631	4,399,191
9	PSDN	-0.273	-4,565	-14,793	947	101,301	9	414,611
10	PTSP	0.107	26,373	-20,344	-2,960	162,372	71	109,009
11	SIPD	0.420	24,842	-257,583	249,012	351,446	7	2,055,743
12	SKLT	-0.067	8,089	-8,656	-4,241	62,063	7	199,375
13	SMAR	0.961	-230,001	-870,535	895,930	3,137,496	439	12,475,642
14	STTP	0.540	-13,518	-27,219	41,368	132,931	32	649,274
15	TBLA	0.206	380,782	-255,210	-2,565	641,013	52	3,651,105
16	ULTJ	1.086	263,881	-218,509	122,868	592,244	37	2,006,596
17	INAF	-0.036	23,713	-4,522	-9,244	318,464	4	733,958
18	KAEF	0.252	139,120	-13,325	-24,170	904,519	25	1,657,292
19	KLBF	1.500	1,253,908	-232,134	-574,668	5,166,386	137	7,032,497
20	PYFA	0.155	9,538	-2,733	-6,087	89,775	8	100,587
21	SCPI	-0.028	1,066	-3,096	3,500	94,408	2,234	233,756
22	MERK	0.206	159,583	-21,295	-109,726	441,972	5,303	434,768
23	SQBI	-0.923	141,006	-22,077	-87,040	170,876	9,105	320,023
24	TSPC	1.342	578,089	-85,004	-247,458	1,894,330	109	3,589,560

Lampiran 6

Rekapitulasi Data Variabel Penelitian Tahun 2006 (Setelah Transformasi)

NO.	KODE EMITEN	SQRT_RETURN SAHAM	LN_AKO	LN_LABA KOTOR	LN_EPS	LN_TOTAL ASSET
1	ADES	0.00	0.00	9.03	0.00	12.36
2	AISA	0.00	0.00	10.79	-2.12	12.80
3	CEKA	0.00	10.88	10.33	3.93	12.55
4	DAVO	2.52	11.00	12.60	2.77	14.81
5	FAST	0.72	12.02	13.57	5.04	13.09
6	INDF	0.70	14.29	15.46	4.25	16.60
7	MLBI	0.32	12.02	12.96	8.16	13.32
8	MYOR	0.99	10.10	13.14	4.80	14.26
9	PSDN	0.50	8.47	11.12	2.08	12.57
10	PTSP	0.00	9.21	11.41	0.00	11.24
11	SIPD	0.00	7.08	12.06	1.39	13.92
12	SKLT	0.00	8.14	10.57	1.95	11.99
13	SMAR	1.69	12.84	13.66	5.39	15.49
14	STTP	0.63	9.54	11.37	2.40	13.06
15	TBLA	0.45	12.85	12.48	2.94	14.53
16	ULTJ	0.63	11.58	12.44	1.61	14.04
17	INAF	0.00	11.20	12.45	1.61	13.44
18	KAEF	0.37	11.85	13.30	2.08	14.05
19	KLBF	0.45	13.47	14.95	4.20	15.35
20	PYFA	0.33	7.91	10.60	1.10	11.33
21	SCPI	0.00	0.00	11.17	0.00	11.50
22	MERK	0.80	11.42	12.56	8.26	12.55
23	SQBI	2.07	10.94	11.85	8.42	12.24
24	TSPC	0.00	12.36	13.93	4.11	14.72

Lampiran 7

Rekapitulasi Data Variabel Penelitian Tahun 2007 (Setelah Transformasi)

NO.	KODE EMITEN	SQRT_RETURN SAHAM	LN_AKO	LN_LABA KOTOR	LN_EPS	LN_TOTAL ASSET
1	ADES	0.00	0.00	0.00	0.00	12.09
2	AISA	1.81	10.71	11.39	2.71	13.15
3	CEKA	0.60	0.00	11.40	4.42	13.33
4	DAVO	0.00	12.77	13.23	2.83	15.17
5	FAST	0.61	12.39	13.79	5.44	13.35
6	INDF	0.97	14.78	15.70	4.64	17.20
7	MLBI	0.09	12.33	13.00	8.30	13.34
8	MYOR	0.32	12.09	13.35	5.22	14.45
9	PSDN	0.70	9.08	11.15	0.00	12.58
10	PTSP	0.00	10.03	11.56	0.00	11.21
11	SIPD	0.58	0.00	11.97	0.69	14.07
12	SKLT	0.00	8.16	10.62	2.08	12.12
13	SMAR	0.80	12.12	14.62	5.84	15.90
14	STTP	0.87	8.57	11.34	2.48	13.16
15	TBLA	1.27	0.00	13.00	3.14	14.71
16	ULTJ	0.70	0.00	12.68	2.30	14.13
17	INAF	1.02	11.33	12.58	1.39	13.82
18	KAEF	0.92	10.92	13.38	2.20	14.14
19	KLBF	0.24	12.80	15.08	4.23	15.45
20	PYFA	0.79	8.25	10.93	1.10	11.46
21	SCPI	1.18	0.00	11.31	6.57	11.76
22	MERK	0.00	11.14	12.67	8.29	12.71
23	SQBI	1.99	10.46	11.92	8.54	12.33
24	TSPC	0.00	12.59	14.06	4.13	14.84

Lampiran 8

Rekapitulasi Data Variabel Penelitian Tahun 2008 (Setelah Transformasi)

NO.	KODE EMITEN	SQRT_RETURN SAHAM	LN_AKO	LN_LABA KOTOR	LN_EPS	LN_TOTAL ASSET
1	ADES	0.83	0.00	10.48	0.00	12.13
2	AISA	0.00	10.69	11.94	0.002.85	13.83
3	CEKA	0.00	0.00	12.37	4.54	13.31
4	DAVO	0.00	12.49	11.81	0.00	15.10
5	FAST	0.54	12.33	14.03	5.64	13.57
6	INDF	0.00	14.80	16.01	4.77	17.49
7	MLBI	0.40	12.94	13.37	9.26	13.76
8	MYOR	0.00	11.84	13.53	5.55	14.89
9	PSDN	0.98	11.32	11.57	1.95	12.57
10	PTSP	0.00	10.36	11.78	2.94	11.31
11	SIPD	0.00	0.00	12.28	1.10	14.14
12	SKLT	0.45	9.45	10.95	1.79	12.21
13	SMAR	0.00	14.60	15.14	5.90	16.12
14	STTP	0.00	0.00	11.41	1.39	13.35
15	TBLA	0.00	13.04	13.61	2.71	14.85
16	ULTJ	0.48	11.78	12.47	4.65	14.36
17	INAF	0.00	0.00	12.72	0.69	13.78
18	KAEF	0.00	0.00	13.49	2.30	14.18
19	KLBF	0.00	13.60	15.15	4.25	15.56
20	PYFA	0.00	6.60	11.27	1.39	11.50
21	SCPI	0.00	0.00	11.54	7.52	12.20
22	MERK	1.12	11.55	12.80	8.39	12.83
23	SQBI	1.28	11.63	12.19	9.13	12.59
24	TSPC	0.91	12.59	14.16	4.26	14.90

Lampiran 9

Rekapitulasi Data Variabel Penelitian Tahun 2009 (Setelah Transformasi)

NO.	KODE EMITEN	SQRT_RETURN SAHAM	LN_AKO	LN_LABA KOTOR	LN_EPS	LN_TOTAL ASSET
1	ADES	2.12	9.73	10.79	3.33	12.09
2	AISA	0.00	10.84	11.94	3.12	14.11
3	CEKA	1.06	11.56	11.84	5.11	13.25
4	DAVO	0.00	0.00	0.00	0.00	14.85
5	FAST	0.84	12.81	14.20	6.01	13.86
6	INDF	1.71	14.65	16.13	5.46	17.51
7	MLBI	1.70	13.17	13.65	9.69	13.81
8	MYOR	1.72	13.01	13.94	6.18	14.99
9	PSDN	0.32	0.00	11.38	3.14	12.78
10	PTSP	0.00	9.85	11.88	3.91	11.41
11	SIPD	0.00	0.00	12.35	1.39	14.31
12	SKLT	0.82	9.37	10.87	2.94	12.19
13	SMAR	0.71	11.74	14.36	5.56	16.14
14	STTP	0.82	11.51	11.53	3.43	13.22
15	TBLA	0.89	0.00	13.01	3.50	14.84
16	ULTJ	0.00	9.66	12.95	3.04	14.37
17	INAF	0.81	10.61	12.63	0.00	13.50
18	KAEF	0.82	11.30	13.58	2.40	14.26
19	KLBF	1.50	14.13	15.32	4.51	15.68
20	PYFA	1.10	8.52	11.34	1.95	11.51
21	SCPI	1.66	0.00	11.64	8.01	12.24
22	MERK	1.12	11.31	12.99	8.79	12.98
23	SQBI	1.28	11.78	12.52	9.46	12.67
24	TSPC	0.91	13.07	14.33	4.38	15.00

Lampiran 10

Rekapitulasi Data Variabel Penelitian Tahun 2010 (Setelah Transformasi)

NO.	KODE EMITEN	SQRT_RETURN SAHAM	LN_AKO	LN_LABA KOTOR	LN_EPS	LN_TOTAL ASSET
1	ADES	1.24	0.00	11.30	3.99	12.69
2	AISA	1.08	0.00	12.12	3.81	14.48
3	CEKA	0.00	0.00	11.33	4.60	13.65
4	DAVO	0.69	0.00	12.63	0.00	14.87
5	FAST	0.88	12.59	14.31	6.10	14.03
6	INDF	0.61	15.75	16.34	5.82	17.67
7	MLBI	0.74	12.68	13.84	9.95	13.94
8	MYOR	1.18	12.38	14.35	6.45	15.30
9	PSDN	0.00	0.00	11.53	2.20	12.94
10	PTSP	0.33	10.18	12.00	4.26	11.60
11	SIPD	0.65	10.12	12.77	1.95	14.54
12	SKLT	0.00	9.00	11.04	1.95	12.20
13	SMAR	0.98	0.00	14.96	6.08	16.34
14	STTP	0.73	0.00	11.80	3.47	13.38
15	TBLA	0.45	12.85	13.37	3.95	15.11
16	ULTJ	1.04	12.48	13.29	3.61	14.51
17	INAF	0.00	10.07	12.67	1.39	13.51
18	KAEF	0.50	11.84	13.72	3.22	14.32
19	KLBF	1.22	14.04	15.46	4.92	15.77
20	PYFA	0.39	9.16	11.41	2.08	11.52
21	SCPI	0.00	6.97	11.46	7.71	12.36
22	MERK	0.45	11.98	13.00	8.58	12.98
23	SQBI	0.00	11.86	12.05	9.12	12.68
24	TSPC	1.16	13.27	14.45	4.69	15.09

Lampiran 11

Statistik Deskriptif Sebelum Transformasi Data

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Arus Kas Operasi	120	-325052.000	6909950.000	267481.10833	789984.346893
Arus Kas Investasi	120	-7575214.000	491773.000	-315262.00833	1038483.323992
Arus Kas Pendanaan	120	-599944.000	6103714.000	116481.92500	735590.006164
Laba Kotor	120	-652274.000	12470452.000	957692.05000	1945028.808450
Earning Per Share	120	-860.000	21021.000	1116.11550	3193.979626
Total Asset	120	74009.000	47275955.000	3015586.43333	7302132.813508
Return Saham	120	-.923	6.375	.57223	1.173783
Valid N (listwise)	120				

Lampiran 12

Hasil Uji Normalitas Sebelum Transformasi Data

One-Sample Kolmogorov-Smirnov Test

One-Sample Kolmogorov-Smirnov Test

		Arus Kas Operasi	Arus Kas Investasi	Arus Kas Pendanaa n	Laba Kotor	Earning Per Share	Total Asset	Return Saham
N		120	120	120	120	120	120	120
Normal Parameters ^{a,b}	Mean	267481.10	-	116481.92	957692.05	1116.1155	3015586.4	.57223
	Std. Deviation	833	315262.00 833	500	000	0	3333	
Most Extreme Differences	Absolute	789984.34	1038483.3	735590.00	1945028.8	3193.9796	7302132.8	1.173783
	Positive	6893	23992	6164	08450	26	13508	.157
	Negative	.310	.361	.335	.303	.412	.344	.157
Kolmogorov-Smirnov Z		.310	.343	.335	.296	.412	.324	.157
Asymp. Sig. (2-tailed)		-274	-361	-257	-303	-334	-344	-110
		3.392	3.952	3.672	3.317	4.509	3.763	1.721
		.000	.000	.000	.000	.000	.000	.005

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 13

Hasil Uji Normalitas Setelah Transformasi Data

One-Sample Kolmogorov-Smirnov Test

One-Sample Kolmogorov-Smirnov Test

		LN_Arus Kas Operasi	LN_Laba Kotor	LN_Earnin g Per Share	LN_Total Asset	SQRT_Ret urn Saham
N		92	118	111	120	83
Normal Parameters ^{a,b}	Mean	11.3824	12.6860	4.2259	13.7158	.8659
	Std. Deviation	1.88486	1.43935	2.51969	1.46420	.51062
Most Extreme Differences	Absolute	.080	.075	.077	.054	.096
	Positive	.054	.075	.076	.054	.096
	Negative	-.080	-.046	-.077	-.044	-.069
Kolmogorov-Smirnov Z		.772	.818	.815	.591	.872
Asymp. Sig. (2-tailed)		.591	.516	.520	.876	.433

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 14

Hasil Uji Regresi Linear Berganda

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	LN_Total Asset, LN_Earning Per Share, LN_Arus Kas Operasi, LN_Laba Kotor ^b	.	Enter

a. Dependent Variable: SQRT_Return Saham

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.410 ^a	.168	.114	.49817	1.355

a. Predictors: (Constant), LN_Total Asset, LN_Earning Per Share, LN_Arus Kas Operasi, LN_Laba Kotor

b. Dependent Variable: SQRT_Return Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.062	4	.765	3.084	.022 ^b
	Residual	15.138	61	.248		
	Total	18.200	65			

a. Dependent Variable: SQRT_Return Saham

b. Predictors: (Constant), LN_Total Asset, LN_Earning Per Share, LN_Arus Kas Operasi, LN_Laba Kotor

Coefficients^a

Model	Unstandardized		Standardized	t	Sig.	Collinearity Statistics		
	Coefficients		Coefficients					
	B	Std. Error	Beta			Tolerance	VIF	
1	(Constant)	.565	.613		.922	.360		
	LN_Arus Kas Operasi	-.022	.092	-.070	-.245	.807	.166	6.021
	LN_Laba Kotor	-.271	.121	-.724	-2.232	.029	.130	7.713
	LN_Earning Per Share	.081	.030	.393	2.679	.009	.634	1.576
	LN_Total Asset	.271	.094	.784	2.866	.006	.182	5.481

a. Dependent Variable: SQRT_Return Saham

Coefficient Correlations^a

Model		LN_Total Asset	LN_Earning Per Share	LN_Arus Kas Operasi	LN_Laba Kotor	
1	Correlations	LN_Total Asset	1.000	.428	-.270	-.592
		LN_Earning Per Share	.428	1.000	-.429	-.128
		LN_Arus Kas Operasi	-.270	-.429	1.000	-.523
		LN_Laba Kotor	-.592	-.128	-.523	1.000
1	Covariances	LN_Total Asset	.009	.001	-.002	-.007
		LN_Earning Per Share	.001	.001	-.001	.000
		LN_Arus Kas Operasi	-.002	-.001	.008	-.006
		LN_Laba Kotor	-.007	.000	-.006	.015

a. Dependent Variable: SQRT_Return Saham

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	LN_Arus Kas Operasi	LN_Laba Kotor	LN_Earning Per Share	LN_Total Asset
1	1	4.810	1.000	.00	.00	.00	.01	.00
	2	.178	5.204	.00	.00	.00	.67	.00
	3	.010	22.217	.70	.08	.00	.05	.01
	4	.002	48.579	.23	.75	.02	.25	.47
	5	.001	67.707	.06	.17	.97	.03	.52

a. Dependent Variable: SQRT_Return Saham

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.2417	1.2272	.8850	.21703	66
Std. Predicted Value	-2.964	1.577	.000	1.000	66
Standard Error of Predicted Value	.072	.209	.134	.027	66
Adjusted Predicted Value	.2936	1.3190	.8869	.22092	66
Residual	-.94917	1.38991	.00000	.48259	66
Std. Residual	-1.905	2.790	.000	.969	66
Stud. Residual	-1.959	2.907	-.002	1.008	66
Deleted Residual	-1.00383	1.50841	-.00194	.52252	66
Stud. Deleted Residual	-2.008	3.106	.004	1.027	66
Mahal. Distance	.380	10.495	3.939	1.983	66
Cook's Distance	.000	.144	.017	.025	66
Centered Leverage Value	.006	.161	.061	.031	66

a. Dependent Variable: SQRT_Return Saham

Scatterplot

Dependent Variable: SQRT_Return Saham

