

No.	Kode	Nama Perusahaan	Current Ratio		Debt To Equity Ratio		Price Earning Ratio		Harga Saham				Return Saham					
			2011	2012	2011	2012	2011	2012	2010	2011	2012	2013	2011	2012				
1	AALI	Astra Agro Lestari	1.27	0.68	0.45	0.21	0.33	0.85	13.68	12.64	20.41	26200	21700	19700	25100	-0.1718	-0.0922	0.2741
2	ADRO	Adro Energy	1.67	1.57	1.77	1.32	1.23	1.11	10.85	14.28	16.58	2850	1770	1590	1090	-0.3059	-0.1017	-0.3145
3	AKRA	AKR Corporindo	1.35	1.44	1.17	1.29	1.8	1.73	4.92	21.15	17.31	1730	3025	4150	4375	0.7488	0.3719	0.0542
4	ANTM	Aneka Tambang	10.76	2.51	1.64	0.41	0.5	0.71	8.03	4.08	26.35	2450	1620	1280	1090	-0.3388	-0.2099	-0.1484
5	ASII	Astra International	1.34	1.4	1.24	1.03	1.03	1.02	140.32	13.7	11.61	54550	74000	7600	6800	0.3566	-0.8973	-0.1053
6	ASRI	Alam Sutera Realty	0.98	1.23	0.75	1.16	1.31	1.71	13.63	9.69	9.5	295	460	600	430	0.5593	0.3043	-0.2833
7	CPIN	Chaeron Pokphand Indonesia	3.85	3.31	3.79	0.43	0.51	0.58	2.98	22.33	21.89	1840	2150	3650	3375	0.1685	0.8977	-0.0753
8	ENRG	Energi Mega Persada	0.63	0.67	0.69	1.83	2	1.61	28.59	12.83	1.91	124	178	82	70	0.4355	-0.5383	-0.1463
9	HRUM	Harum Energy	2.68	3.13	3.45	0.31	0.26	0.22	10.82	11.09	14.46	9000	6850	6000	2750	-0.2389	-0.1241	-0.5417
10	ICBP	Indofood CPB Sukses Makmur	2.78	2.72	2.41	0.04	0.49	0.16	14.69	19.88	26.01	4875	5200	7800	10200	0.0667	0.5000	0.3077
11	INCO	Vale Indonesia	4.36	3.41	3.3	0.37	0.36	0.33	8.72	204.32	336.96	4875	3200	2350	2650	-0.3436	-0.2656	0.1277
12	INDF	Indofood Sukses Makmur	1.94	2.05	1.67	0.7	0.74	1.04	8.05	10.54	11.23	4875	4600	5850	6600	-0.0564	0.2717	0.1282
13	INTP	Indocement Tunggal Perkasa	6.98	6.03	6.15	0.15	0.17	0.16	17.43	17.35	14.11	15950	17050	22450	20000	0.0690	0.3167	-0.1091
14	ITMG	Indotambangraya Megah	2.37	2.22	1.99	0.47	0.49	0.44	8.74	11.22	11.39	50750	38650	41500	28500	-0.2384	0.0737	-0.3133
15	KLBF	Kalbe Farma	3.68	3.41	2.84	0.27	0.28	0.33	23.43	30.38	29.23	3250	3400	1060	1250	0.0462	-0.6882	0.1792
16	LPKR	Lippo Karawaci	6.04	5.6	4.96	0.94	1.17	1.21	25.28	9.3	12.53	680	660	1000	910	-0.0294	0.5152	-0.0900
17	LSIP	PP. London Sumatera	4.82	3.98	18.71	0.16	0.2	0.21	9.02	13.98	16.71	12850	2250	2300	1930	-0.8249	0.0222	-0.1609
18	PGAS	Perusahaan Gas Negara	5.5	4.2	2.01	0.8	0.66	0.16	12.49	17.3	17.33	4425	3175	4600	4475	-0.2825	0.4488	-0.0272
19	PTBA	PT. Bukit Asam	4.62	4.87	2.87	0.41	0.5	0.55	12.95	15.33	10	22950	17350	15100	10200	-0.2440	-0.1297	-0.3245
20	SMGR	Semen Indonesia	2.65	1.71	1.88	0.35	0.46	0.41	17.17	19.03	17.04	9450	11450	15850	14150	0.2116	0.3843	-0.1073
21	TINS	Timah Indonesia	3.22	4	2.2	0.43	0.34	0.16	9.37	17.79	14.65	2750	1670	1540	1600	-0.3927	-0.0778	0.0390
22	TLKM	Telekomunikasi Indonesia	0.96	1.16	1.16	0.69	0.66	0.65	9.18	9.92	2.12	7950	7050	9050	2150	-0.1132	0.2837	-0.7624
23	UNTR	United Tractor	1.78	1.95	1.91	0.69	0.56	0.61	16.76	12.54	11.13	23800	26350	19700	19000	0.1071	-0.2524	-0.0355
24	UNVR	Unilever Indonesia	0.68	0.67	0.7	1.85	2.02	2.12	34.35	32.87	37.06	16500	18800	20850	26000	0.1394	0.1090	0.2470

Descriptives

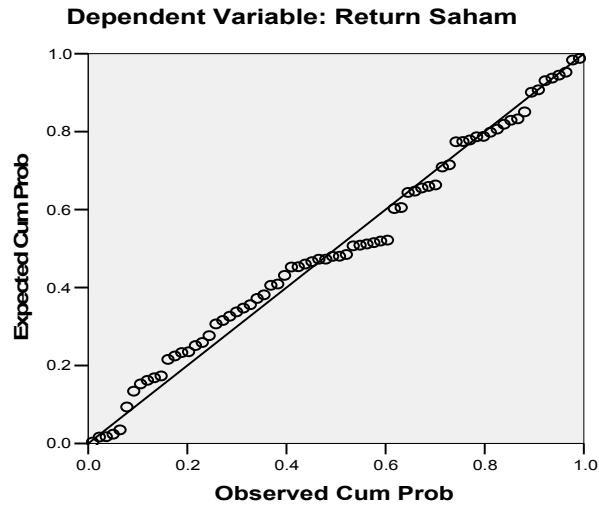
Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Current Ratio	72	.45	18.71	2.9242	2.63965
Debt To Equity Ratio	72	.04	2.12	.7469	.52836
Price Earning Ratio	72	1.91	336.96	24.0485	46.43342
Return Saham	72	-.8973	.7486	-.026929	.3367328
Valid N (listwise)	72				

Uji Asumsi Klasik

Uji Normalitas

Normal P-P Plot of Regression Standardized Residual



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		72
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.32815693
Most Extreme Differences	Absolute	.089
	Positive	.089
	Negative	-.058
Kolmogorov-Smirnov Z		.754
Asymp. Sig. (2-tailed)		.620

a. Test distribution is Normal.

b. Calculated from data.

Uji Multikolinearitas

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	Current Ratio	.813	1.229
	Debt To Equity Ratio	.810	1.234
	Price Earning Ratio	.995	1.005

a. Dependent Variable: Return Saham

Uji Autokorelasi

Model Summary^b

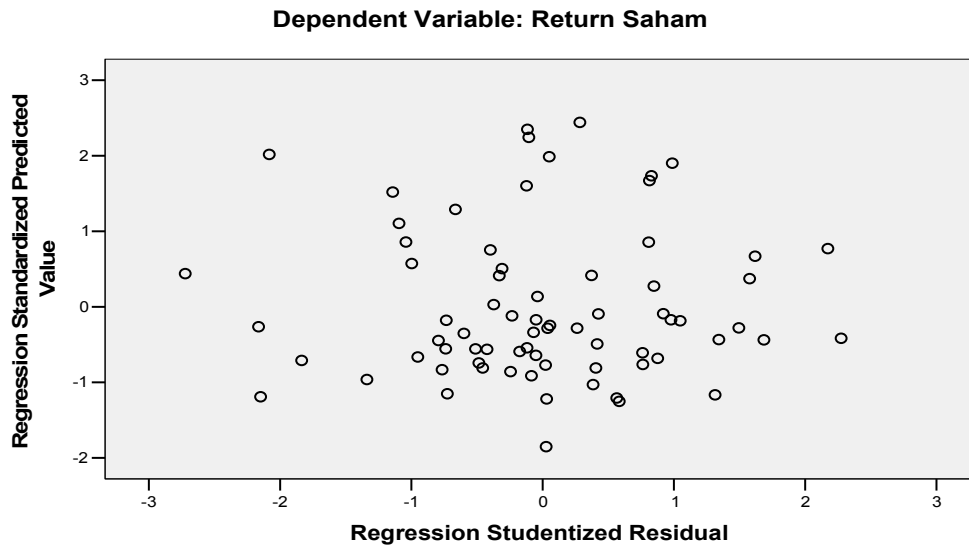
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.624 ^a	.389	.368	.3353176	2.052

a. Predictors: (Constant), Price Earning Ratio, Current Ratio, Debt To Equity Ratio

b. Dependent Variable: Return Saham

Uji Heteroskedastisitas

Scatterplot



Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.277	.068		4.077	.000
	Current Ratio	-.009	.011	-.109	-.821	.415
	Debt To Equity Ratio	.010	.054	.024	.181	.857
	Price Earning Ratio	.000	.001	-.101	-.844	.401

a. Dependent Variable: abs_res

Uji Regresi Berganda

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	Price Earning Ratio, Current Ratio, Debt To Equity Ratio	.	Enter

- a. All requested variables entered.
 b. Dependent Variable: Return Saham

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.624 ^a	.389	.368	.3353176	2.052

- a. Predictors: (Constant), Price Earning Ratio, Current Ratio, Debt To Equity Ratio
 b. Dependent Variable: Return Saham

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.443	3	1.814	16.200	.000 ^a
	Residual	7.646	68	.112		
	Total	13.089	71			

- a. Predictors: (Constant), Price Earning Ratio, Current Ratio, Debt To Equity Ratio
 b. Dependent Variable: Return Saham

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.121	.106		-1.148	.255
	Current Ratio	.039	.017	.203	2.265	.018
	Debt To Equity Ratio	-.204	.084	-.189	-2.436	.016
	Price Earning Ratio	.003	.001	.301	2.852	.004

- a. Dependent Variable: Return Saham