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DAFTAR LAMPIRAN

Lampiran 1. Data Laporan Keuangan

KODE	TAHUN	Y1	Y2		X1	
		closing price	saham yg diperdagangkn	jml saham beredar	LABA SEB PAJAK	TOT.EKUITAS
ADES 18	2018	920	279.900	589.896.800	70.060	481.914
ADES 19	2019	1.045	667.300	589.896.800	110.179	567.937
ADES 20	2020	1.460	4.735.800	589.896.800	167.919	700.508
ADES 21	2021	3.290	4.364.400	589.896.800	337.828	969.817
BUDI 18	2018	96	9.500.000	4.498.997.000	350.1	1.226.50
BUDI 19	2019	103	5.500.000	4.498.997.000	442.2	1.285.30
BUDI 20	2020	99	12.206.100	4.498.997.000	354.2	1.322.20
BUDI 21	2021	179	10.135.800	4.498.997.000	380.9	1.387.70
CAMP 18	2018	346	152.201.902	5.885.000.000	581	885.42
CAMP 19	2019	374	66.786.850	5.885.000.000	602.53	935.39
CAMP 20	2020	302	191.632.250	5.885.000.000	516.98	961.71
CAMP 21	2021	238	892.791	5.885.000.000	555.1	1.022.81
CEKA 18	2018	1.375	673.100	595.000.000	274.351	976.648
CEKA 19	2019	1.670	2.810.400	595.000.000	365.362	1.131.295
CEKA 20	2020	1.785	6.527.700	595.000.000	335.140	1.260.715
CEKA 21	2021	1.880	3.900.200	595.000.000	362.068	1.387.367
CLEO 18	2018	284	1.291.345	12.000.000.000	268.644	1.387.367
CLEO 19	2019	545	6.849.751	12.000.000.000	392.695	766.299
CLEO 20	2020	500	7.341.558	12.000.000.000	410.399	894.746
CLEO 21	2021	470	3.826.662	12.000.000.000	461.482	1.001.580
DLTA 18	2018	5.500	31.668.730	800.659.050	441.248	1.280.040
DLTA 19	2019	6.800	31.099.030	800.659.050	412.437	1.213.563
DLTA 20	2020	4.400	30.134.529	800.659.050	164.704	1.019.899
DLTA 21	2021	3.740	30.634.530	800.659.050	240.866	1.010.174
GOOD 18	2018	1.875	7.187.480	7.379.580.291	582	2.489
GOOD 19	2019	1.510	3.500.000	7.379.580.291	581	2.766
GOOD 20	2020	1.270	5.431.150	7.379.580.291	340	2.957
GOOD 21	2021	525	9.416.000	7.379.580.291	633	3.031
HOKI 18	2018	730	12.342.470	2.350.000.000	120.822.298.064	563.167.578.239
HOKI 19	2019	940	20.266.190	2.378.405.500	142.179.083.420	641.567.444.819
HOKI 20	2020	756	10.136.440	2.419.438.170	50.874.681.549	662.560.916.609
HOKI 21	2021	232	2.285.310	2.419.438.170	17.997.743.133	668.660.599.446

ICBP 18	2018	10.825	351.290.400	11.661.908.000	6.447.90	22.707.20
ICBP 19	2019	12.550	338.506.900	11.661.908.000	7.400.10	26.671.10
ICBP 20	2020	9.575	706.028.600	11.661.908.000	9.201	50.318.10
ICBP 21	2021	8.700	363.504.400	11.661.908.000	11.658.70	54.723.90
INDF 18	2018	7.450	532.479.000	8.780.426.500	9.143.00	49.916.80
INDF 19	2019	7.450	414.951.600	8.780.426.500	9.831.00	54.202.50
INDF 20	2020	6.850	613.353.100	8.780.426.500	12.889.10	79.138.00
INDF 21	2021	6.325	568.341.600	8.780.426.500	16.882.30	86.632.10
MLBI 18	2018	15.992	595.100	2.107.000.000	671.912	1.167.536
MLBI 19	2019	16.133	1.009.200	2.107.000.000	626.612	1.146.007
MLBI 20	2020	9.517	6.394.500	2.107.000.000	396.470	1.433.406
MLBI 21	2021	8.183	4.947.100	2.107.000.000	677.781	1.099.157
MYOR 18	2018	2.620	49.165.200	22.358.699.725	2.627.892	8.542.544
MYOR 19	2019	2.050	79.059.800	22.358.699.725	3172265	9.911.940
MYOR 20	2020	2.710	124.662.200	22.358.699.725	2.830.928	11.271.468
MYOR 21	2021	2.040	56.430.200	22.358.699.725	1.772.316	11.360.031
ROTI 18	2018	1.200	45.780.800	6.186.488.888	1.492	2.917
ROTI 19	2019	1.300	40.205.800	6.186.488.888	1.849	3.093
ROTI 20	2020	1.360	21.906.110	6.186.488.888	1.802	3.228
ROTI 21	2021	1.360	18.107.410	6.186.488.888	1.786	2.849
SKBM 18	2018	695	500.400	1.730.103.217	256	1.041
SKBM 19	2019	410	321.700	1.730.103.217	267	1.036
SKBM 20	2020	324	6.900.000	1.730.103.217	315	962
SKBM 21	2021	360	9.100.000	1.730.103.217	332	963
SKLT 18	2018	1.500	1.200.000	690.740.500	54.000	339.000
SKLT 19	2019	1610	5.000.000	690.740.500	81.000	380.000
SKLT 20	2020	1.565	75.000	690.740.500	75.000	407.000
SKLT 21	2021	2.420	200.200	690.740.500	98.000	542.000
STTP 18	2018	3.750	1.200.000	1.310.000.000	338.159	1.646.388
STTP 19	2019	4.500	1.700.000	1.310.000.000	619.233	2.148.007
STTP 20	2020	9.500	870.000	1.310.000.000	784.357	2.673.298
STTP 21	2021	7.550	1.020.000	1.310.000.000	628.743	3.300.849
TBLA 18	2018	865	245.216.016	5.342.098.939	1.694.20	4.783.60
TBLA 19	2019	995	166.879.000	5.342.098.939	1.427.80	5.362.90
TBLA 20	2020	935	357.037.000	5.342.098.939	901.3	5.889
TBLA 21	2021	795	107.180.000	5.342.098.939	1.022.90	6.492.40
ULTJ 18	2018	1350	57.751.900	11.553.528.000	1264394	4774956
ULTJ 19	2019	1.680	39.116.900	11.553.528.000	892565	5655139
ULTJ 20	2020	1.600	70.606.000	10.398.175.200	1364261	4781737
ULTJ 21	2021	1570	44.586.700	10.398.175.200	1.627.958	5138126

KODE	TAHUN	X2		X3		X4	
		TOT. HUTANG	TOT. EKUITAS	HARGA/SAHAM	EPS	LABA BERSIH	jml saham beredar
ADES 18	2018	339.360	481.914	920	90	52.958.000.000	589.896.800
ADES 19	2019	254.438	567.937	1.045	142	83.885.000.000	589.896.800
ADES 20	2020	258.283	700.508	1.460	230	135.789.000.000	589.896.800
ADES 21	2021	334.291	969.817	3.290	451	265.750.000.000	589.896.800
BUDI 18	2018	2.166.50	1.227	96	11	50.500.000.000	4.498.997.000
BUDI 19	2019	1.714.50	1.285	103	14	64.000.000.000	4.498.997.000
BUDI 20	2020	1.640.90	1.322	99	15	67.100.000.000	4.498.997.000
BUDI 21	2021	1.605.50	1.388	179	20	91.700.000.000	4.498.997.000
CAMP 18	2018	1.004.27	885	346	17	101.340.000.000	5.885.000.000
CAMP 19	2019	1.057.53	935	374	13	76.760.000.000	5.885.000.000
CAMP 20	2020	1.086.87	962	302	7	44.050.000.000	5.885.000.000
CAMP 21	2021	1.147.26	1.023	238	17	100.070.000.000	5.885.000.000
CEKA 18	2018	192.308	976.648	1.375	156	92.650.000.000	595.000.000
CEKA 19	2019	261.785	1.131.295	1.670	362	215.459.000.000	595.000.000
CEKA 20	2020	305.959	1.260.715	1.785	306	181.813.000.000	595.000.000
CEKA 21	2021	310.020	1.387.367	1.880	314	187.067.000.000	595.000.000
CLEO 18	2018	198.455	1.387.367	284	5	63.262.000.000	12.000.000.000
CLEO 19	2019	478.845	766.299	545	11	130.756.000.000	12.000.000.000
CLEO 20	2020	416.194	894.746	500	11	132.772.000.000	12.000.000.000
CLEO 21	2021	346.602	1.001.580	470	15	180.712.000.000	12.000.000.000
DLTA 18	2018	239.353	1.280.040	5.500	422	338.130.000.000	800.659.050
DLTA 19	2019	212.420	1.213.563	6.800	397	317.815.000.000	800.659.050
DLTA 20	2020	205.682	1.019.899	4.400	154	123.466.000.000	800.659.050
DLTA 21	2021	298.548	1.010.174	3.740	235	187.993.000.000	800.659.050
GOOD 18	2018	1.723	2.489	1.875	58	425.000.000.000	7.379.580.291
GOOD 19	2019	2.298	2.766	1.510	59	436.000.000.000	7.379.580.291
GOOD 20	2020	3.714	2.957	1.270	33	245.000.000.000	7.379.580.291
GOOD 21	2021	3.736	3.031	525	67	493.000.000.000	7.379.580.291
HOKI 18	2018	195.678.977.792	563.167.578.239	730	38	90.195.136.265	2.350.000.000
HOKI 19	2019	207.108.590.481	641.567.444.819	940	44	103.723.133.972	2.378.405.500
HOKI 20	2020	244.363.297.557	662.560.916.609	756	16	38.038.419.405	2.419.438.170
HOKI 21	2021	320.458.715.888	668.660.599.446	232	5	12.533.087.704	2.419.438.170
ICBP 18	2018	11.660.00	22.707	10.825	392	4.575.800.000.000	11.661.908.000

ICBP 19	2019	12.038.20	26.671	12.550	432	5.038.800.000.000	11.661.908.000
ICBP 20	2020	53.270.30	50.318	9.575	565	6.586.900.000.000	11.661.908.000
ICBP 21	2021	63.342.80	54.724	8.700	548	6.388.500.000.000	11.661.908.000
INDF 18	2018	46.621.00	49.917	7.450	474	4.166.110.000.000	8.780.426.500
INDF 19	2019	41.996.10	54.203	7.450	559	4.908.200.000.000	8.780.426.500
INDF 20	2020	83.998.50	79.138	6.850	507	4.455.600.000.000	8.780.426.500
INDF 21	2021	92.724.10	86.632	6.325	551	4.842.200.000.000	8.780.426.500
MLBI 18	2018	1721965	1.167.536	15.992	581	1.224.807.000.000	2.107.000.000
MLBI 19	2019	1.750.943	1.146.007	16.133	572	1.206.059.000.000	2.107.000.000
MLBI 20	2020	1.474.019	1.433.406	9.517	278	585.617.000.000	2.107.000.000
MLBI 21	2021	1.822.860	1.099.157	8.183	317	668.500.000.000	2.107.000.000
MYOR 18	2018	9.049.162	8.542.544	2.620	77	1.716.356.000.000	22.358.699.725
MYOR 19	2019	9.125.979	9.911.940	2.050	89	1.999.303.000.000	22.358.699.725
MYOR 20	2020	8.506.032	11.271.468	2.710	92	2.060.632.000.000	22.358.699.725
MYOR 21	2021	8.557.622	11.360.031	2.040	53	1.186.599.000.000	22.358.699.725
ROTI 18	2018	1.477	2.917	1.200	28	173.000.000.000	6.186.488.888
ROTI 19	2019	1.589	3.093	1.300	49	301.000.000.000	6.186.488.888
ROTI 20	2020	1.224	3.228	1.360	35	215.000.000.000	6.186.488.888
ROTI 21	2021	1.342	2.849	1.360	45	281.000.000.000	6.186.488.888
SKBM 18	2018	730	1.041	695	15	26.678.310.000	1.730.103.217
SKBM 19	2019	784	1.036	410	8	14.237.512.960	1.730.103.217
SKBM 20	2020	806	962	324	8	14.187.135.960	1.730.103.217
SKBM 21	2021	952	963	360	7	12.341.078.215	1.730.103.217
SKLT 18	2018	408.000	339.000	1.500	46	32.000.000.000	690.740.500
SKLT 19	2019	410.000	380.000	1.610	65	45.000.000.000	690.740.500
SKLT 20	2020	367.000	407.000	1.565	62	43.000.000.000	690.740.500
SKLT 21	2021	347.000	542.000	2.420	123	85.000.000.000	690.740.500
STTP 18	2018	984.802	1.646.388	3.750	195	255.089.000.000	1.310.000.000
STTP 19	2019	733.556	2.148.007	4.500	368	482.591.000.000	1.310.000.000
STTP 20	2020	775.697	2.673.298	9.500	480	628.629.000.000	1.310.000.000
STTP 21	2021	618.395	3.300.849	7.550	471	617.573.000.000	1.310.000.000
TBLA 18	2018	11.556.30	4.784	865	143	764.400.000.000	5.342.098.939
TBLA 19	2019	12.000.00	5.363	995	124	661.000.000.000	5.342.098.939
TBLA 20	2020	13542.4	5.889	935	127	680.700.000.000	5.342.098.939
TBLA 21	2021	14.591.70	6.492	795	148	791.900.000.000	5.342.098.939
ULTJ 18	2018	780915	4.774.956	1.350	61	702.345.000.000	11.553.528.000
ULTJ 19	2019	953.283	5.655.139	1.680	89	1.030.191.000.000	11.553.528.000
ULTJ 20	2020	3972379	4.781.737	1.600	107	1.109.666.000.000	10.398.175.200
ULTJ 21	2021	2268730	5.138.126	1.570	123	1.276.793.000.000	10.398.175.200

Lampiran 2. Hasil Perhitungan Variabel

VARIABEL	Y1	Y2	X1	X2	X3	X4
KODE	closing price	TVA	ROE	DER	PER	EPS
ADES 18	30.33	-3.32	0.38	0.84	3.2	9.47
ADES 19	32.33	-2.1	0.44	0.67	2.71	11.92
ADES 20	57.36	-2.95	0.49	0.61	2.52	15.17
ADES 21	38.21	-2.13	0.59	0.59	2.7	21.23
BUDI 18	9.8	-2.68	0.53	1.33	2.92	3.35
BUDI 19	10.15	-2.91	0.59	1.15	2.69	3.77
BUDI 20	9.95	-2.11	0.52	1.11	2.58	3.86
BUDI 21	13.38	-3.65	0.52	1.08	2.96	4.51
CAMP 18	18.6	-1.59	0.81	1.07	4.48	4.15
CAMP 19	17.38	-1.95	0.8	1.06	5.35	3.61
CAMP 20	19.34	-1.49	0.73	1.06	6.35	2.74
CAMP 21	15.43	-3.82	0.74	1.06	3.74	4.12
CEKA 18	37.08	-2.95	0.53	0.44	2.97	12.48
CEKA 19	40.87	-2.24	0.57	0.48	2.15	19.03
CEKA 20	43.36	-1.96	0.52	0.49	2.42	17.48
CEKA 21	42.25	-2.18	0.51	0.47	2.45	17.73
CLEO 18	16.85	-3.97	0.44	0.38	7.34	2.3
CLEO 19	23.35	-3.29	0.72	0.79	7.07	3.3
CLEO 20	22.36	-3.57	0.68	0.68	6.72	3.33
CLEO 21	21.68	-3.5	0.68	0.59	5.59	3.88
DLTA 18	74.16	-2.89	0.59	0.43	3.61	20.55
DLTA 19	61.16	-3.24	0.58	0.42	4.14	19.92
DLTA 20	82.46	-3.2	0.4	0.45	5.34	12.42
DLTA 21	66.33	-1.42	0.49	0.54	3.99	15.32
GOOD 18	43.3	-3.01	0.48	0.83	5.71	7.59
GOOD 19	35.64	-3.32	0.46	0.91	5.06	7.69
GOOD 20	22.91	-3.13	0.34	1.12	6.18	5.76
GOOD 21	38.86	-3.28	0.46	1.11	6.27	3.66
HOKI 18	27.02	-2.28	0.46	0.59	4.36	6.2
HOKI 19	30.66	-2.07	0.47	0.57	4.64	6.6
HOKI 20	27.5	-3.05	0.28	0.61	6.93	3.97
HOKI 21	15.23	-1.52	0.16	0.69	6.69	2.28
ICBP 18	104.04	-3.35	0.53	0.72	5.25	19.81

ICBP 19	112.03	-2.04	0.53	0.67	5.39	20.79
ICBP 20	97.85	-1.22	0.43	1.03	4.12	23.77
ICBP 21	93.27	-1.51	0.46	1.08	3.99	23.41
INDF 18	86.31	-1.22	0.43	0.97	3.96	21.78
INDF 19	93.54	-1.33	0.43	0.88	3.65	23.64
INDF 20	82.76	-1.16	0.4	1.03	3.67	22.53
INDF 21	79.53	-3.55	0.44	1.03	3.39	23.48
MLBI 18	126.46	-1.19	0.76	1.21	5.25	24.11
MLBI 19	97.56	-2.32	0.74	1.24	5.31	23.93
MLBI 20	127.02	-2.52	0.53	1.01	5.85	16.67
MLBI 21	90.46	-2.63	0.79	1.29	5.08	17.81
MYOR 18	51.19	-2.66	0.55	1.03	5.84	8.76
MYOR 19	45.28	-2.45	0.57	0.96	4.79	9.46
MYOR 20	52.06	-2.25	0.5	0.87	5.42	9.6
MYOR 21	45.17	-2.6	0.39	0.87	6.2	7.28
ROTI 18	36.06	-2.36	0.72	0.71	6.55	5.29
ROTI 19	36.88	-2.19	0.77	0.72	5.17	6.98
ROTI 20	34.64	-2.45	0.75	0.62	6.26	5.9
ROTI 21	37.07	-1.53	0.79	0.69	5.47	6.74
SKBM 18	20.25	-3.54	0.5	0.84	6.71	3.93
SKBM 19	26.36	-2.73	0.51	0.87	7.06	2.87
SKBM 20	18	-2.01	0.57	0.92	6.29	2.86
SKBM 21	18.97	-2.28	0.59	0.99	7.1	2.67
SKLT 18	38.73	-2.76	0.4	1.1	5.69	6.81
SKLT 19	40.12	-2.14	0.46	1.04	4.97	8.07
SKLT 20	39.56	-3.29	0.43	0.95	5.01	7.89
SKLT 21	49.19	-2.54	0.43	0.8	4.43	11.09
STTP 18	61.24	-3.04	0.45	0.77	4.39	13.95
STTP 19	67.08	-2.89	0.54	0.58	3.5	19.19
STTP 20	97.47	-3.11	0.54	0.54	4.45	21.91
STTP 21	86.89	-3.58	0.44	0.43	4	21.71
TBLA 18	29.41	-1.34	0.6	1.55	2.46	11.96
TBLA 19	31.54	-1.51	0.52	1.5	2.84	11.12
TBLA 20	30.58	-2.17	0.39	1.52	2.71	11.29
TBLA 21	28.2	-1.7	0.4	1.5	2.32	12.18
ULTJ 18	36.74	-2.3	0.51	0.4	4.71	7.8
ULTJ 19	40.99	-2.62	0.4	0.41	4.34	9.44
ULTJ 20	40	-2.17	0.53	0.91	3.87	10.33
ULTJ 21	39.62	-2.37	0.56	0.66	3.58	11.08

Lampiran 3. Output SPSS

1. Hasil Uji Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Harga Saham	72	9.80	127.02	47.4359	29.71820
TVA	73	-3.97	-1.16	-2.4891	.72702
ROE	72	.16	.81	.5307	.13106
DER	72	.38	1.55	.8491	.29642
PER	72	2.15	7.34	4.6233	1.44542
EPS	72	2.28	24.11	11.2398	7.12601
Valid N (listwise)	72				

2. Hasil Uji Asumsi Klasik

a. Hasil Uji normalitas

1) Hasil Uji Normalitas Harga Saham Sebelum Transformasi Data

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		72
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1997.74868735
Most Extreme Differences	Absolute	.170
	Positive	.170
	Negative	-.086
Test Statistic		.170
Asymp. Sig. (2-tailed)		.000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

2) Hasil Uji Normalitas Harga Saham Setelah Transformasi Data

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		72
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	10.79566012
Most Extreme Differences	Absolute	.094
	Positive	.094
	Negative	-.054
Test Statistic		.094
Asymp. Sig. (2-tailed)		.194 ^c

a. Test distribution is Normal.

b. Calculated from data.

3) Hasil Uji Normalitas Volume Perdagangan Saham Sebelum Transformasi Data

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		72
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.09838864
Most Extreme Differences	Absolute	.111
	Positive	.111
	Negative	-.052
Test Statistic		.111
Asymp. Sig. (2-tailed)		.028 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

4) Hasil Uji Normalitas Volume Perdagangan Saham Setelah Transformasi Data

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		72
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.66347692
Most Extreme Differences	Absolute	.098
	Positive	.075
	Negative	-.098
Test Statistic		.098
Asymp. Sig. (2-tailed)		.087 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

b. Hasil Uji Multikolinieritas

1) Hasil Uji Multikolinieritas Harga Saham

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-49.535	9.273		-5.342	.000		
	ROE	.223	10.180	.001	.022	.983	.977	1.023
	DER	7.800	4.554	.078	1.713	.091	.955	1.048
	PER	8.822	1.045	.429	8.443	.000	.763	1.311
	PES	4.399	.211	1.055	20.888	.000	.772	1.295

a. Dependent Variable: Harga Saham

2) Hasil Uji Multikolinieritas Volume Perdagangan Saham
Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-3.437	.570		-6.031	.000		
ROE	.397	.626	.071	.635	.528	.977	1.023
DER	.742	.280	.300	2.651	.010	.955	1.048
PER	-.041	.064	-.082	-.644	.522	.763	1.311
EPS	.026	.013	.257	2.039	.045	.772	1.295

a. Dependent Variable: TVA

c. Hasil Uji Autokorelasi

1) Hasil Uji Autokorelasi Harga Saham

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.932 ^a	.868	.860	11.11325	2.057

a. Predictors: (Constant), EPS, ROE, DER, PER

b. Dependent Variable: Harga Saham

2) Hasil Uji Autokorelasi Volume Perdagangan Saham

Model Summary^b

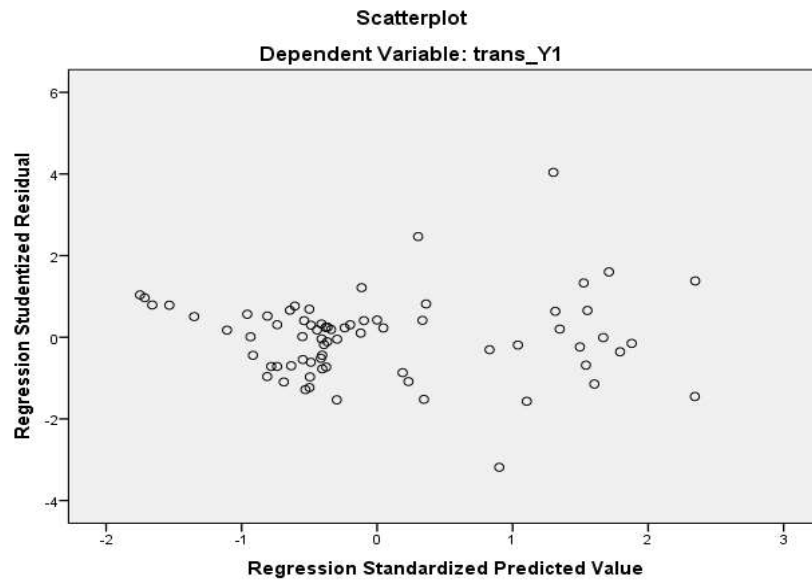
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.422 ^a	.178	.129	.68300	1.999

a. Predictors: (Constant), EPS, ROE, DER, PER

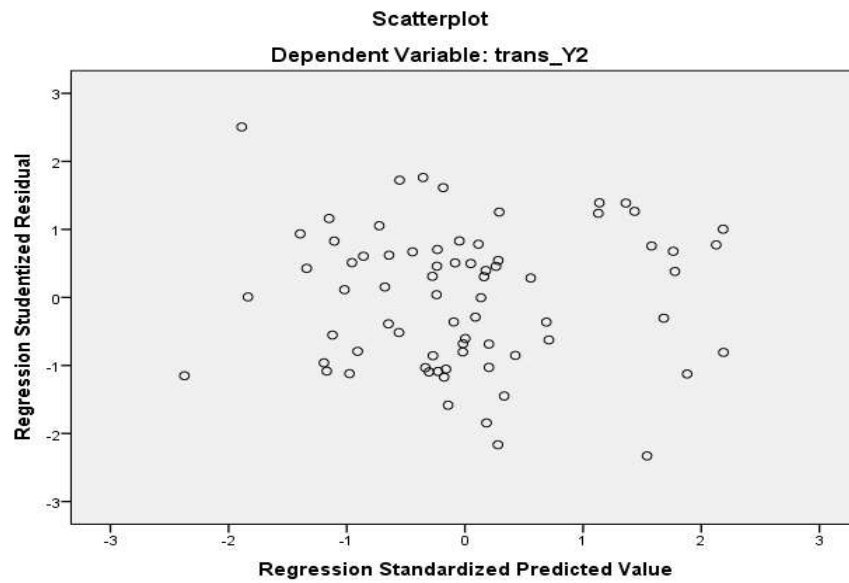
b. Dependent Variable: TVA

d. Hasil Uji Multikolineritas

1) Hasil Uji Multikolineritas Harga Saham



5) Hasil Uji Multikolineritas Volume Perdagangan Saham



2. Hasil Analisis Regresi Linear Berganda

a. Analisis Regresi Linear Berganda Harga Saham

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-49.535	9.273		-5.342	.000
ROE	.223	10.180	.001	.022	.983
DER	7.800	4.554	.078	1.713	.091
PER	8.822	1.045	.429	8.443	.000
EPS	4.399	.211	1.055	20.888	.000

a. Dependent Variable: Harga Saham

b. Analisis Regresi Linear Berganda Volume Perdagangan Saham

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-3.437	.570		-6.031	.000
ROE	.397	.626	.071	.635	.528
DER	.742	.280	.300	2.651	.010
PER	-.041	.064	-.082	-.644	.522
EPS	.026	.013	.257	2.039	.045

a. Dependent Variable: TVA

3. Hasil Kelayakan Model (Uji F)

a. Hasil Uji F Harga Saham

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	54430.398	4	13607.600	110.179	.000 ^b
Residual	8274.786	67	123.504		
Total	62705.184	71			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), EPS, ROE, DER, PER

b. Hasil Uji F Volume Perdagangan Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6.787	4	1.697	3.638	.010 ^b
	Residual	31.254	67	.466		
	Total	38.042	71			

a. Dependent Variable: TVA

b. Predictors: (Constant), EPS, ROE, DER, PER

4. Hasil Uji T

a. Hasil Uji T Harga Saham

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-49.535	9.273		-5.342	.000
	ROE	.223	10.180	.001	.022	.983
	DER	7.800	4.554	.078	1.713	.091
	PER	8.822	1.045	.429	8.443	.000
	EPS	4.399	.211	1.055	20.888	.000

a. Dependent Variable: Harga Saham

b. Hasil Uji T Volume Perdagangan Saham

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3.437	.570		-6.031	.000
	ROE	.397	.626	.071	.635	.528
	DER	.742	.280	.300	2.651	.010
	PER	-.041	.064	-.082	-.644	.522
	EPS	.026	.013	.257	2.039	.045

a. Dependent Variable: TVA

5. Hasil Uji Koefisien Determinasi (R^2)

a. Hasil Uji Koefisien Determinasi Harga Saham

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.932 ^a	.868	.860	11.11325

a. Predictors: (Constant), EPS, ROE, DER, PER

b. Dependent Variable: Harga Saham

b. Hasil Uji Koefisien Determinasi Volume Perdagangan Saham

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.422 ^a	.178	.129	.68300

a. Predictors: (Constant), EPS, ROE, DER, PER

b. Dependent Variable: TVA