No	Kode	Nama Perusahaan	No	Kode	Nama Perusahaan
1	BBCA	Bank Central Asia Tbk	22	PANS	Panin Sekuritas Tbk
2	BBIA	Bank Buana Indonesia Tbk	23	TRIM	Trimegah Securities Tbk
3	BBNI	Bank Negara Indonesia Tbk	24	AHAP	Asuransi Harta Aman Pratama Tbk
4	ANKB	Bank Artha Niaga Kencana Tbk	25	ASBI	Asuransi Bintang Tbk
5	BDMN	Bank Danamon Indonesia Tbk	26	ASDM	Asuransi Dayan Mitra Tbk
6	BDPC	Bank DANPAC Tbk	27	ASRM	Asuransi Ramayana Tbk
7	BGIN	Bank Global Internasional Tbk	28	LPGI	Lippo General Insurance Tbk
8	BNGA	Bank Niaga Tbk	29	MREI	Maskapai Reasuransi Ina Tbk
9	BNII	Bank International Indonesia Tbk	30	PNIN	Panin Insurance Tbk
10	BNPK	Bank Pikko Tbk	31	PNLF	Panin Life Tbk
11	BVIC	Bank Victoria International Tbk	32	POOL	Pool Asuransi Indonesia Tbk
12	INPC	Inter Pasific Bank Tbk	33	BHIT	Bhakti Investama Tbk
13	LPBN	Lippo Bank Tbk	34	LPPF	Pasific Utama Tbk
14	MAYA	Bank Mayapada International Tbk	35	LPPS	Lippo Securities Tbk
15	MEGA	Bank MEGA Tbk	36	MKDO	Makindo Tbk
16	NISP	Bank NISP Tbk	37	SMMA	Sinar Mas Multiartha Tbk
17	PNBN	Bank PAN Indonesia Tbk	38	GSMF	Equity Development Ivnt Tbk
18	BBLD	BBL Danatama Finance Tbk	39	MITI	Siwani Trimitra Tbk
19	BFIN	BFI Finance Indonesia Tbk	40	MTFN	Global Financindo Tbk
20	CFIN	Clipan Finance Indonesia Tbk	41	ABDA	Asuransi Bina Dana Arta Tbk
21	INCF	Indocitra Finance Tbk	42	BCIC	Bank CIC Internasional Tbk

Regression – 1

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	TINGKAT BUNGA, EPS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: HARGA SAHAM

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.237[a]	.056	.041	593.3010	2.003

a. Predictors: (Constant), TINGKAT BUNGA, EPS

b. Dependent Variable: HARGA SAHAM

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2580293	2	1290146.602	3.665	.028[a]
	Residual	43296742	123	352006.035		
	Total	45877035	125			

a. Predictors: (Constant), TINGKAT BUNGA, EPS

b. Dependent Variable: HARGA SAHAM

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	286.669	272.149		1.053	.294		
	EPS	.615	.228	.238	2.704	.008	.994	1.006
	TINGKAT BUNGA	6.489	19.018	.030	.341	.734	.994	1.006

a. Dependent Variable: HARGA SAHAM

Casewise Diagnostics[a]

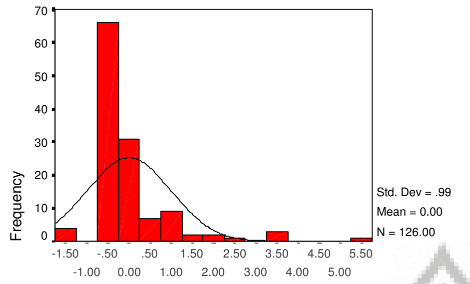
Case Number	Std. Residual	HARGA SAHAM
36	5.648	3729.39
78	3.447	2474.18
85	3.699	2829.24
108	3.432	2445.02

a. Dependent Variable: HARGA SAHAM

Charts - 1

Histogram

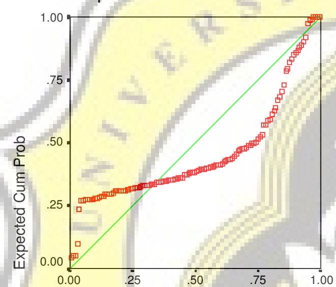
Dependent Variable: HARGA SAHAM



Regression Standardized Residual

Normal P-P Plot of Regression Stanc

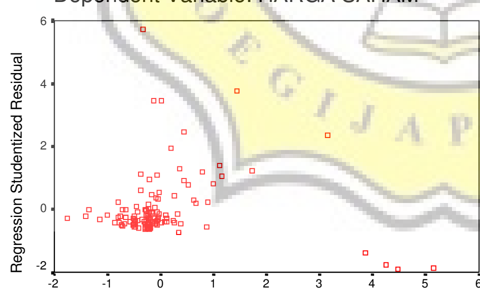
Dependent Variable: HARGA SAHAM



Observed Cum Prob

Scatterplot

Dependent Variable: HARGA SAHAM



Regression Standardized Predicted Value

NPar Tests – 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		126
Normal Parameters[a,b]	Mean	1.016117E-06
	Std. Deviation	588.5354004
Most Extreme Differences	Absolute	.244
	Positive	.244
	Negative	-.228
Kolmogorov-Smirnov Z		2.741
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

Regression – 2

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	LN.BUNGA, LN.EPS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: LN.HARGA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.474[a]	.225	.209	1.0203	1.981

a. Predictors: (Constant), LN.BUNGA, LN.EPS

b. Dependent Variable: LN.HARGA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	29.926	2	14.963	14.374	.000[a]
	Residual	103.060	99	1.041		
	Total	132.987	101			

a. Predictors: (Constant), LN.BUNGA, LN.EPS

b. Dependent Variable: LN.HARGA

Coefficients[a]

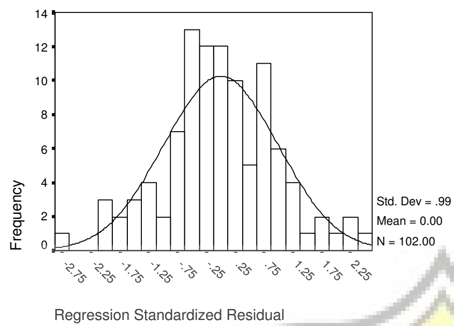
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	4.537	1.279		3.547	.001		
	LN.EPS	.270	.050	.475	5.352	.000	.994	1.006
	LN.BUNGA	.044	.477	.008	.092	.927	.994	1.006

a. Dependent Variable: LN.HARGA

Charts – 2

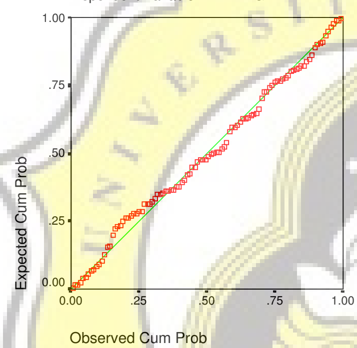
Histogram

Dependent Variable: LN.HARGA



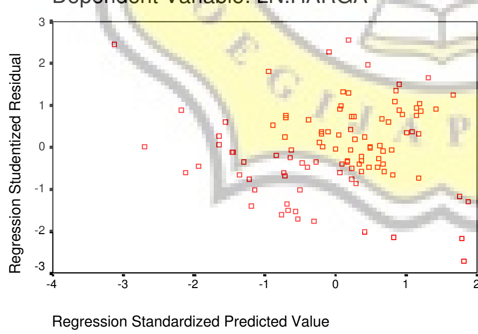
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: LN.HARGA



Scatterplot

Dependent Variable: LN.HARGA



NPar Tests – 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		102
Normal Parameters[a,b]	Mean	-1.79417E-09
	Std. Deviation	1.0101483
Most Extreme Differences	Absolute	.064
	Positive	.045
	Negative	-.064
Kolmogorov-Smirnov Z		.642
Asymp. Sig. (2-tailed)		.804

a. Test distribution is Normal.

b. Calculated from data.

Uji Heteroskedastisitas

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	LN.BUNGA, LN.EPS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: \| e \|

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.150[a]	.022	.003	.6359

a. Predictors: (Constant), LN.BUNGA, LN.EPS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.918	2	.459	1.135	.326[a]
	Residual	40.037	99	.404		
	Total	40.955	101			

a. Predictors: (Constant), LN.BUNGA, LN.EPS

b. Dependent Variable: \| e \|

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.227	.797		.285	.776
	LN.EPS	.046	.031	.145	1.452	.150
	LN.BUNGA	.153	.298	.051	.513	.609

a. Dependent Variable: \| e \|