**Lampiran 1 – Perhitungan QR**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Ticker** | **Tahun** | **Aset Lancar** | **Persediaan** | **Hutang Lancar** | **QR** |
| ADES | 2015 | 276.323 | 99.210 | 199.364 | 0.89 |
| ADES | 2016 | 319.614 | 95.474 | 195.466 | 1.15 |
| ADES | 2017 | 294.244 | 107.977 | 244.888 | 0.76 |
| BUDI | 2015 | 1.492.365 | 370.284 | 1.491.109 | 0.75 |
| BUDI | 2016 | 1.092.360 | 452.315 | 1.090.816 | 0.59 |
| BUDI | 2017 | 1.027.489 | 442.334 | 1.019.986 | 0.57 |
| DVLA | 2015 | 1.043.830 | 198.658 | 296.298 | 2.85 |
| DVLA | 2016 | 1.068.967 | 209.778 | 374.428 | 2.29 |
| DVLA | 2017 | 1.175.656 | 203.862 | 441.623 | 2.2 |
| ICBP | 2015 | 13.961.500 | 2.546.835 | 6.002.344 | 1.9 |
| ICBP | 2016 | 15.571.362 | 3.109.916 | 6.469.785 | 1.93 |
| ICBP | 2017 | 16.579.331 | 3.261.635 | 6.827.588 | 1.95 |
| INDF | 2015 | 42.816.745 | 7.627.360 | 25.107.538 | 1.4 |
| INDF | 2016 | 28.985.443 | 8.469.821 | 19.219.441 | 1.07 |
| INDF | 2017 | 32.515.399 | 9.690.981 | 21.637.763 | 1.5 |
| KLBF | 2015 | 8.748.492 | 3.003.150 | 2.365.880 | 2.43 |
| KLBF | 2016 | 9.572.530 | 3.344.404 | 2.317.162 | 2.69 |
| KLBF | 2017 | 10.043.951 | 3.557.497 | 2.227.336 | 2.91 |
| MLBI | 2015 | 709.955 | 131.360 | 1.215.227 | 0.48 |
| MLBI | 2016 | 901.258 | 138.137 | 1.326.261 | 0.58 |
| MLBI | 2017 | 1.076.845 | 171.620 | 1.304.114 | 0.69 |
| ROTI | 2015 | 812.991 | 43.169 | 395.920 | 1.94 |
| ROTI | 2016 | 949.414 | 50.747 | 320.502 | 2.8 |
| ROTI | 2017 | 2.319.937 | 50.264 | 1.027.177 | 2.21 |
| SKBM | 2015 | 341.724 | 108.660 | 298.417 | 0.78 |
| SKBM | 2016 | 519.270 | 238.247 | 468.980 | 0.6 |
| SKBM | 2017 | 836.640 | 293.163 | 511.597 | 1.06 |
| STTP | 2015 | 875.469 | 298.730 | 554.491 | 1.04 |
| STTP | 2016 | 921.134 | 279.955 | 556.752 | 1.15 |
| STTP | 2017 | 947.986 | 299.078 | 358.963 | 1.81 |
| TSPC | 2015 | 4.304.922 | 1.232.919 | 1.696.487 | 1.81 |
| TSPC | 2016 | 4.385.084 | 1.362.06 | 1.653.413 | 1.83 |
| TSPC | 2017 | 5.049.364 | 1.478.762 | 2.002.621 | 1.78 |
| ULTJ | 2015 | 2.103.565 | 738.804 | 561.628 | 2.43 |
| ULTJ | 2016 | 2.874.822 | 760.534 | 593.526 | 3.56 |
| ULTJ | 2017 | 3.439.990 | 682.624 | 820.625 | 3.36 |
| WIIM | 2015 | 988.814 | 762.248 | 341.706 | 0.66 |
| WIIM | 2016 | 996.925 | 778.305 | 293.712 | 0.74 |
| WIIM | 2017 | 861.172 | 668.157 | 160.791 | 1.2 |

**Lampiran 2 – Perhitungan EPS**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Ticker** | **Tahun** | **Laba Saham Biasa** | **Saham Biasa Yang Beredar** | **EPS** |
| ADES | 2015 | 32.839.000.000 | 589.896.800 | 55.67 |
| ADES | 2016 | 55.951.000.000 | 589.896.800 | 94.85 |
| ADES | 2017 | 38.242.000.000 | 589.896.800 | 64.83 |
| BUDI | 2015 | 19.600.000.000 | 4.499.000.000 | 4.36 |
| BUDI | 2016 | 33.700.000.000 | 4.499.000.000 | 7.70 |
| BUDI | 2017 | 41.100.000.000 | 4.499.000.000 | 9.13 |
| DVLA | 2015 | 107.894.430.000 | 1.115.925.300 | 96.33 |
| DVLA | 2016 | 152.083.400.000 | 1.115.925.300 | 135.79 |
| DVLA | 2017 | 162.249.293.000 | 1.115.925.300 | 144.87 |
| ICBP | 2015 | 3.000.700.000.000 | 11.661.900.000 | 257.31 |
| ICBP | 2016 | 3.600.400.000.000 | 11.661.900.000 | 308.73 |
| ICBP | 2017 | 3.796.500.000.000 | 11.661.900.000 | 325.55 |
| INDF | 2015 | 2.968.000.000.000 | 8.780.400.000 | 338.02 |
| INDF | 2016 | 4.144.600.000.000 | 8.780.400.000 | 472.02 |
| INDF | 2017 | 4.168.500.000.000 | 8.780.400.000 | 474.75 |
| KLBF | 2015 | 2.004.237.000.000 | 46.875.000.000 | 42.76 |
| KLBF | 2016 | 2.299.833.000.000 | 46.875.000.000 | 49.06 |
| KLBF | 2017 | 2.403.606.000.000 | 46.875.000.000 | 51.28 |
| MLBI | 2015 | 496.909.000.000 | 2.107.000.000 | 235.74 |
| MLBI | 2016 | 982.129.000.000 | 2.107.000.000 | 465.98 |
| MLBI | 2017 | 1.322.067.000.000 | 2.107.000.000 | 627.34 |
| ROTI | 2015 | 270.539.000.000 | 5.061.100.000 | 53.45 |
| ROTI | 2016 | 279.961.000.000 | 5.061.100.000 | 55.31 |
| ROTI | 2017 | 145.981.000.000 | 5.061.100.000 | 28.84 |
| SKBM | 2015 | 41.650.000.000 | 936.530.894 | 44.48 |
| SKBM | 2016 | 28.500.000.000 | 936.530.894 | 30.43 |
| SKBM | 2017 | 26.580.000.000 | 1.726.003.217 | 15.40 |
| STTP | 2015 | 185.705.000.000 | 1.310.000.000 | 141.78 |
| STTP | 2016 | 174.177.000.000 | 1.310.000.000 | 133.18 |
| STTP | 2017 | 216.024.000.000 | 1.310.000.000 | 165.16 |
| TSPC | 2015 | 521.929.000.000 | 4.500.000.000 | 115.99 |
| TSPC | 2016 | 536.274.000.000 | 4.500.000.000 | 119.17 |
| TSPC | 2017 | 543.804.000.000 | 4.500.000.000 | 120.85 |
| ULTJ | 2015 | 519.067.114.504 | 2.888.382.000 | 179.71 |
| ULTJ | 2016 | 702.358.286.984 | 2.888.382.000 | 243.17 |
| ULTJ | 2017 | 703.151.000.000 | 2.888.382.000 | 60.86 |
| WIIM | 2015 | 130.905.000.000 | 2.099.873.760 | 62.34 |
| WIIM | 2016 | 106.159.000.000 | 2.099.873.760 | 50.56 |
| WIIM | 2017 | 40.539.000.000 | 2.099.873.760 | 19.31 |

**Lampiran 3 – Perhitungan TATO**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Ticker** | **Tahun** | **Penjualan Bersih** | **Total Aset** | **TATO** |
| ADES | 2015 | 669.73 | 653.22 | 1.03 |
| ADES | 2016 | 887.66 | 767.48 | 1.16 |
| ADES | 2017 | 814.49 | 840.24 | 0.97 |
| BUDI | 2015 | 2378.80 | 3266.00 | 0.73 |
| BUDI | 2016 | 2467.60 | 2931.80 | 0.84 |
| BUDI | 2017 | 2510.60 | 2939.50 | 0.85 |
| DVLA | 2015 | 1306.10 | 1043.83 | 1.25 |
| DVLA | 2016 | 1451.36 | 1531.37 | 0.95 |
| DVLA | 2017 | 1575.65 | 1640.89 | 0.96 |
| ICBP | 2015 | 31741.10 | 26560.60 | 1.20 |
| ICBP | 2016 | 34466.10 | 28901.90 | 1.19 |
| ICBP | 2017 | 35606.60 | 31619.50 | 1.13 |
| INDF | 2015 | 64061.90 | 91831.50 | 0.70 |
| INDF | 2016 | 66750.30 | 82174.50 | 0.81 |
| INDF | 2017 | 70186.60 | 87939.50 | 0.80 |
| KLBF | 2015 | 17887.46 | 13696.42 | 1.31 |
| KLBF | 2016 | 19374.23 | 15226.01 | 1.27 |
| KLBF | 2017 | 20182.12 | 16616.24 | 1.21 |
| MLBI | 2015 | 2696.32 | 2100.85 | 1.28 |
| MLBI | 2016 | 3263.31 | 2271.04 | 1.44 |
| MLBI | 2017 | 1156.65 | 2510.08 | 1.35 |
| ROTI | 2015 | 2174.50 | 2706.32 | 0.80 |
| ROTI | 2016 | 2521.92 | 2919.64 | 0.86 |
| ROTI | 2017 | 2491.10 | 4559.57 | 0.55 |
| SKBM | 2015 | 1362.25 | 764.48 | 1.78 |
| SKBM | 2016 | 1501.12 | 1001.66 | 1.50 |
| SKBM | 2017 | 1841.49 | 1623.03 | 1.13 |
| STTP | 2015 | 2544.28 | 1919.57 | 1.33 |
| STTP | 2016 | 2629.11 | 2337.21 | 1.12 |
| STTP | 2017 | 2825.41 | 2342.43 | 1.21 |
| TSPC | 2015 | 8181.48 | 6284.73 | 1.30 |
| TSPC | 2016 | 9138.24 | 6585.81 | 1.39 |
| TSPC | 2017 | 9565.46 | 7434.90 | 1.29 |
| ULTJ | 2015 | 4393.93 | 3540.00 | 1.24 |
| ULTJ | 2016 | 4685.99 | 4239.20 | 1.11 |
| ULTJ | 2017 | 4879.56 | 5186.94 | 0.94 |
| WIIM | 2015 | 1839.42 | 1334.55 | 1.38 |
| WIIM | 2016 | 1685.80 | 1353.63 | 1.25 |
| WIIM | 2017 | 1476.43 | 1225.71 | 1.20 |

**Lampiran 4 – Perhitungan DER**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Ticker** | **Tahun** | **Total Hutang** | **Total Ekuitas** | **DER** |
| ADES | 2015 | 324.86 | 328.37 | 0.99 |
| ADES | 2016 | 383.09 | 384.39 | 1.00 |
| ADES | 2017 | 417.23 | 423.01 | 0.99 |
| BUDI | 2015 | 2160.70 | 1105.25 | 1.95 |
| BUDI | 2016 | 1766.83 | 1164.98 | 1.52 |
| BUDI | 2017 | 1744.76 | 1194.70 | 1.46 |
| DVLA | 2015 | 402.76 | 973.52 | 0.41 |
| DVLA | 2016 | 451.79 | 1079.58 | 0.42 |
| DVLA | 2017 | 524.59 | 1116.30 | 0.47 |
| ICBP | 2015 | 10173.71 | 16386.91 | 0.62 |
| ICBP | 2016 | 10401.13 | 18500.82 | 0.56 |
| ICBP | 2017 | 11925.18 | 20324.33 | 0.59 |
| INDF | 2015 | 48709.93 | 43121.59 | 1.13 |
| INDF | 2016 | 38233.09 | 43941.42 | 0.87 |
| INDF | 2017 | 41182.76 | 46756.72 | 0.88 |
| KLBF | 2015 | 2758.13 | 10938.29 | 0.25 |
| KLBF | 2016 | 2762.16 | 12463.85 | 0.22 |
| KLBF | 2017 | 2722.21 | 13894.03 | 0.20 |
| MLBI | 2015 | 1334.37 | 766.48 | 1.74 |
| MLBI | 2016 | 1454.40 | 820.64 | 1.77 |
| MLBI | 2017 | 1445.17 | 1064.91 | 1.36 |
| ROTI | 2015 | 1517.79 | 1188.54 | 1.28 |
| ROTI | 2016 | 1476.89 | 1442.75 | 1.02 |
| ROTI | 2017 | 1739.47 | 2820.11 | 0.62 |
| SKBM | 2015 | 420.40 | 344.09 | 1.22 |
| SKBM | 2016 | 633.27 | 368.39 | 1.72 |
| SKBM | 2017 | 599.79 | 1023.24 | 0.59 |
| STTP | 2015 | 910.76 | 1008.81 | 0.90 |
| STTP | 2016 | 1167.90 | 1168.51 | 1.00 |
| STTP | 2017 | 957.66 | 1384.77 | 0.69 |
| TSPC | 2015 | 1947.59 | 4337.14 | 0.45 |
| TSPC | 2016 | 1950.53 | 4635.27 | 0.42 |
| TSPC | 2017 | 2352.89 | 5082.01 | 0.46 |
| ULTJ | 2015 | 742.49 | 2797.51 | 0.27 |
| ULTJ | 2016 | 749.97 | 3489.23 | 0.21 |
| ULTJ | 2017 | 978.19 | 4208.76 | 0.23 |
| WIIM | 2015 | 398.99 | 943.71 | 0.42 |
| WIIM | 2016 | 362.54 | 991.09 | 0.37 |
| WIIM | 2017 | 247.62 | 978.09 | 0.25 |

**Lampiran 5 – Perhitungan *Return* Saham**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Ticker** | **Tahun** | **Harga Saham Periode Saat Ini** | **Harga Saham Periode Lalu** | ***Return* Saham** |
| ADES | 2015 | 1015.00 | 1375.00 | -0.26 |
| ADES | 2016 | 1000.00 | 1015.00 | -0.01 |
| ADES | 2017 | 885.00 | 1000.00 | -0.12 |
| BUDI | 2015 | 63.00 | 107.00 | -0.41 |
| BUDI | 2016 | 87.00 | 63.00 | 0.38 |
| BUDI | 2017 | 94.00 | 87.00 | 0.08 |
| DVLA | 2015 | 1300.00 | 1690.00 | -0.23 |
| DVLA | 2016 | 1755.00 | 1300.00 | 0.35 |
| DVLA | 2017 | 1960.00 | 1755.00 | 0.12 |
| ICBP | 2015 | 6737.50 | 6550.00 | 0.03 |
| ICBP | 2016 | 8575.00 | 6737.50 | 0.27 |
| ICBP | 2017 | 8900.00 | 8575.00 | 0.04 |
| INDF | 2015 | 5175.00 | 6750.00 | -0.23 |
| INDF | 2016 | 7925.00 | 5175.00 | 0.53 |
| INDF | 2017 | 7625.00 | 7925.00 | -0.04 |
| KLBF | 2015 | 1320.00 | 1830.00 | -0.28 |
| KLBF | 2016 | 1515.00 | 1320.00 | 0.15 |
| KLBF | 2017 | 1690.00 | 1515.00 | 0.12 |
| MLBI | 2015 | 8200.00 | 11950.00 | -0.31 |
| MLBI | 2016 | 11750.00 | 8200.00 | 0.43 |
| MLBI | 2017 | 13675.00 | 11750.00 | 0.16 |
| ROTI | 2015 | 1265.00 | 1385.00 | -0.09 |
| ROTI | 2016 | 1600.00 | 1265.00 | 0.26 |
| ROTI | 2017 | 1275.00 | 1600.00 | -0.20 |
| SKBM | 2015 | 945.00 | 970.00 | -0.03 |
| SKBM | 2016 | 640.00 | 945.00 | -0.32 |
| SKBM | 2017 | 715.00 | 640.00 | 0.12 |
| STTP | 2015 | 3015.00 | 2880.00 | 0.05 |
| STTP | 2016 | 3190.00 | 3015.00 | 0.06 |
| STTP | 2017 | 4360.00 | 3190.00 | 0.37 |
| TSPC | 2015 | 1750.00 | 2865.00 | -0.39 |
| TSPC | 2016 | 1970.00 | 1750.00 | 0.13 |
| TSPC | 2017 | 1800.00 | 1970.00 | -0.09 |
| ULTJ | 2015 | 986.25 | 930.00 | 0.06 |
| ULTJ | 2016 | 1142.50 | 986.25 | 0.16 |
| ULTJ | 2017 | 1295.00 | 1142.50 | 0.13 |
| WIIM | 2015 | 430.00 | 625.00 | -0.31 |
| WIIM | 2016 | 440.00 | 430.00 | 0.02 |
| WIIM | 2017 | 290.00 | 440.00 | -0.34 |

**Lampiran 6 –Daftar Perusahaan Sampel Penelitian**

|  |  |  |
| --- | --- | --- |
| **No.** | **Kode Perusahaan** | **Nama Perusahaan** |
| 1 | ADES | PT Akasha Wira Internasional Tbk |
| 2 | BUDI | PT Budi Starch & Sweetener Tbk |
| 3 | DVLA | PT Darya-Varia Laboratoria Tbk |
| 4 | ICBP | PT Indofood CBP Sukses Makmur Tbk |
| 5 | INDF | PT Indofood Sukses Makmur Tbk |
| 6 | KLBF | PT Kalbe Farma Tbk |
| 7 | MLBI | PT Multi Bintang Indonesia Tbk |
| 8 | ROTI | PT Nippon Indosari Corpindo Tbk |
| 9 | SKBM | PT Sekar Bumi Tbk |
| 10 | STTP | PT Siantar Top Tbk |
| 11 | TSPC | PT Tempo Scan Pacific Tbk |
| 12 | ULTJ | PT Ultra Jaya Milk Industry and Trading Company Tbk |
| 13 | WIIM | PT Wismilak Inti Makmur Tbk |

**Lampiran 7 – Hasil Uji Deskriptif**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Descriptive Statistics** | | | | | |
|  | N | Minimum | Maximum | Mean | Std. Deviation |
| QR | 39 | .48 | 3.56 | 1.5869 | .86239 |
| EPS | 39 | 4.36 | 627.34 | 165.8485 | 177.65251 |
| TATO | 39 | .55 | 1.78 | 1.1233 | .25338 |
| DER | 39 | .20 | 1.95 | .8074 | .50276 |
| Return\_Saham | 39 | -.41 | .53 | .0092 | .24235 |
| Valid N (listwise) | 39 |  |  |  |  |

**Lampiran 8 – Hasil Uji Analisis Linear Berganda**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | -.224 | .266 |  | -.845 | .404 |
| QR | .073 | .058 | .259 | 1.243 | .222 |
| EPS | .001 | .000 | .523 | 3.536 | .001 |
| TATO | -9.237E-5 | .145 | .000 | -.001 | .999 |
| DER | -.001 | .101 | -.002 | -.012 | .991 |
| a. Dependent Variable: Return\_Saham | | | | | | |

**Lampiran 9 – Hasil Uji Asumsi Klasik**

**Lampiran 9A**

|  |  |  |
| --- | --- | --- |
| **One-Sample Kolmogorov-Smirnov Test** | | |
|  | | Unstandardized Residual |
| N | | 39 |
| Normal Parametersa,b | Mean | .0000000 |
| Std. Deviation | .20359912 |
| Most Extreme Differences | Absolute | .097 |
| Positive | .083 |
| Negative | -.097 |
| Test Statistic | | .097 |
| Asymp. Sig. (2-tailed) | | .200c,d |
| a. Test distribution is Normal. | | |
| b. Calculated from data. | | |
| c. Lilliefors Significance Correction. | | |
| d. This is a lower bound of the true significance. | | |

Uji Normalitas

**Lampiran 9B**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
| B | Std. Error | Beta | Tolerance | VIF |
| 1 | (Constant) | -.224 | .266 |  | -.845 | .404 |  |  |
| QR | .073 | .058 | .259 | 1.243 | .222 | .480 | 2.085 |
| EPS | .001 | .000 | .523 | 3.536 | .001 | .948 | 1.055 |
| TATO | -9.237E-5 | .145 | .000 | -.001 | .999 | .906 | 1.104 |
| DER | -.001 | .101 | -.002 | -.012 | .991 | .476 | 2.100 |
| a. Dependent Variable: Return\_Saham | | | | | | | | |

Uji Multikolinearitas

**Lampiran 9C**

Uji Heterokedastisitas

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | .253 | .134 |  | 1.879 | .069 |
| QR | -.018 | .030 | -.150 | -.617 | .541 |
| EPS | -2.256E-5 | .000 | -.042 | -.243 | .810 |
| TATO | -.048 | .073 | -.116 | -.659 | .514 |
| DER | .008 | .051 | .040 | .166 | .869 |
| a. Dependent Variable: ABS\_RES\_1 | | | | | | |

**Lampiran 9D**

Uji Autokorelasi

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Model Summaryb** | | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
| 1 | .542a | .294 | .211 | .21524 | 2.882 |
| a. Predictors: (Constant), DER, TATO, EPS, QR | | | | | |
| b. Dependent Variable: Return\_Saham | | | | | |

**Lampiran 9E**

Uji *Run-Test*

|  |  |
| --- | --- |
| **Runs Test** | |
|  | Unstandardized Residual |
| Test Valuea | -.00858 |
| Cases < Test Value | 19 |
| Cases >= Test Value | 20 |
| Total Cases | 39 |
| Number of Runs | 27 |
| Z | 1.953 |
| Asymp. Sig. (2-tailed) | .051 |
| a. Median | |

**Lampiran 10 – Hasil Uji Hipotesis**

**Lampiran 10A**

Uji F

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **ANOVAa** | | | | | | |
| Model | | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | .657 | 4 | .164 | 3.544 | .016b |
| Residual | 1.575 | 34 | .046 |  |  |
| Total | 2.232 | 38 |  |  |  |
| a. Dependent Variable: Return\_Saham | | | | | | |
| b. Predictors: (Constant), DER, TATO, EPS, QR | | | | | | |

**Lampiran 10B**

Uji t

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | -.224 | .266 |  | -.845 | .404 |
| QR | .073 | .058 | .259 | 1.243 | .222 |
| EPS | .001 | .000 | .523 | 3.536 | .001 |
| TATO | -9.237E-5 | .145 | .000 | -.001 | .999 |
| DER | -.001 | .101 | -.002 | -.012 | .991 |
| a. Dependent Variable: Return\_Saham | | | | | | |

**Lampiran 10C**

Uji Koefisien Determinasi (R2)

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Model Summaryb** | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | .542a | .294 | .211 | .21524 |
| a. Predictors: (Constant), DER, TATO, EPS, QR | | | | |
| b. Dependent Variable: Return\_Saham | | | | |