

## Lampiran 1

### Sampel Perusahaan Property dan Real Estate di Bursa Efek Indonesia

No.	Kode	Nama Perusahaan
1.	APLN	AgungPodomoro Land Tbk
2.	ASRI	AlamSutera Reality Tbk
3.	BAPA	BekasiAsriPemulaTbk
4.	BCIP	Bumi Citra PermaiTbk
5.	BEST	BekasiFajar Industrial Estate Tbk
6.	BKSL	Sentul City Tbk
7.	BSDE	BumiSerpongDamaiTbk
8.	CTRA	Ciputra Development Tbk
9.	DART	Duta Anggada Realty Tbk
10.	DILD	Intiland Development Tbk
11.	DUTI	Duta Pertiwi Tbk
12.	EMDE	Megapolitan Development Tbk
13.	FMII	Fortune Mate Indonesia Tbk
14.	GAMA	Gading Development Tbk
15.	GMTD	Goa Makassar Tourism Development Tbk
16.	GPRA	PerdanaGapura Prima Tbk
17.	GWSA	Greendwood Sejahtera Tbk
18.	JRPT	Jaya Real Property Tbk
19.	KIJA	KawasanIndustriJababekaTbk

20.	LPCK	LippoCikarangTbk
21.	LPKR	LippoKarawaciTbk
22.	MDLN	Modernland Realty Tbk
23.	MKPI	Metropolitan KentjanaTbk
24.	MTLA	Metropolitan Land Tbk
25.	PLIN	Plaza Indonesia Realty Tbk
26.	PUDP	Pudjiati Prestige Tbk
27.	PWON	PakuwonJatiTbk

## Lampiran 2

### Tabulasi Data Perusahaan Property dan Real Estate Tahun 2014 - 2017

2014

No.	Kode Perusahaan	ROA	DER	NPM	TATO	CR	Return Saham
1.	APLN	4	180	19	22	73	56
2.	ASRI	7	166	32	21	31	30
3.	BAPA	4	77	16	26	10	-21
4.	BCIP	5	136	14	37	2	69
5.	BEST	11	28	47	23	58	64
6.	BKSL	0	58	6	7	13	-34
7.	BSDE	14	52	72	20	56	40
8.	CTRA	8	104	28	27	37	58
9.	DART	8	58	32	25	18	53
10.	DILD	5	101	24	20	31	106
11.	DUTI	9	28	45	19	142	9
12.	EMDE	4	96	14	26	38	-2
13.	FMII	1	61	5	10	1	17
14.	GAMA	3	27	31	11	35	-43
15.	GMTD	8	129	38	21	4	-27
16.	GPRA	6	71	16	37	19	98
17.	GWSA	7	16	98	8	26	9
18.	JRPT	11	109	37	29	7	30
19.	KIJA	5	82	14	33	58	53
20.	LPCK	20	61	47	42	16	113
21.	LPKR	8	114	27	31	62	12
22.	MDLN	7	96	26	26	34	33
23.	MKPI	10	101	38	27	52	61
24.	MTLA	10	60	28	34	40	17
25.	PLIN	8	92	24	33	116	95
26.	PUDP	4	39	18	21	70	-8
27.	PWON	15	102	67	23	72	91

2015

No.	Kode Perusahaan	ROA	DER	NPM	TATO	CR	Return Saham
1.	APLN	5	171	19	24	41	0
2.	ASRI	4	183	25	15	17	-39
3.	BAPA	1	74	5	14	3	-4
4.	BCIP	1	164	3	25	3	10
5.	BEST	5	52	31	15	98	-60
6.	BKSL	1	70	11	5	18	-44
7.	BSDE	7	63	38	17	99	0
8.	CTRA	7	101	23	29	38	17
9.	DART	3	67	21	15	9	-38
10.	DILD	4	116	19	21	12	-25
11.	DUTI	7	32	40	19	147	31
12.	EMDE	5	81	19	27	34	5
13.	FMII	27	31	67	41	5	78
14.	GAMA	0	22	4	9	26	10
15.	GMTD	9	130	39	24	3	23
16.	GPRA	5	66	18	26	17	-33
17.	GWSA	19	9	1509	1	59	-29
18.	JRPT	11	83	40	28	7	-28
19.	KIJA	3	96	11	32	79	-16
20.	LPCK	17	51	43	39	44	-30
21.	LPKR	2	118	11	22	38	1
22.	MDLN	7	112	29	23	16	-10
23.	MKPI	16	102	42	37	82	10
24.	MTLA	7	64	22	30	25	-52
25.	PLIN	6	94	17	35	108	7
26.	PUDP	6	44	20	31	66	-5
27.	PWON	7	99	30	25	47	-4

2016

No.	Kode Perusahaan	ROA	DER	NPM	TATO	CR	Return Saham
1.	APLN	4	158	16	23	15	-37
2.	ASRI	3	181	19	13	35	3
3.	BAPA	1	67	5	19	6	2
4.	BCIP	6	158	22	29	5	-88
5.	BEST	6	54	41	16	81	-14
6.	BKSL	5	59	44	11	11	59
7.	BSDE	5	57	31	17	64	-3
8.	CTRA	4	103	17	23	47	-9
9.	DART	3	67	25	12	19	-14
10.	DILD	3	134	13	19	14	2
11.	DUTI	9	24	42	21	139	-6
12.	EMDE	5	98	20	24	43	-3
13.	FMII	36	15	69	52	3	-38
14.	GAMA	0	23	2	4	28	-9
15.	GMTD	7	92	31	22	3	-7
16.	GPRA	3	55	11	27	35	-14
17.	GWSA	3	7	149	2	152	5
18.	JRPT	12	73	43	28	11	17
19.	KIJA	4	90	15	27	68	18
20.	LPCK	10	33	35	27	74	-30
21.	LPKR	3	107	11	24	47	-30
22.	MDLN	3	120	20	17	14	-27
23.	MKPI	18	78	47	39	99	53
24.	MTLA	8	57	28	29	37	65
25.	PLIN	16	101	44	36	42	21
26.	PUDP	4	61	16	27	64	-10
27.	PWON	9	88	37	23	53	14

2017

No.	Kode Perusahaan	ROA	DER	NPM	TATO	CR	Return Saham
1.	APLN	7	150	27	24	32	0
2.	ASRI	7	142	35	19	23	1
3.	BAPA	7	49	28	26	5	94
4.	BCIP	6	134	28	22	2	18
5.	BEST	8	49	48	18	68	-2
6.	BKSL	3	51	29	11	20	41
7.	BSDE	11	57	50	23	77	-3
8.	CTRA	3	105	16	20	41	-11
9.	DART	0	79	7	7	8	-15
10.	DILD	2	108	12	17	18	-30
11.	DUTI	6	27	38	16	136	-10
12.	EMDE	6	137	27	21	45	86
13.	FMII	1	18	25	4	3	3
14.	GAMA	0	28	1	5	25	38
15.	GMTD	5	77	30	18	3	46
16.	GPRA	2	45	10	24	20	-40
17.	GWSA	3	8	222	1	161	16
18.	JRPT	12	58	46	25	23	3
19.	KIJA	1	91	5	27	84	-2
20.	LPCK	3	60	25	12	33	-38
21.	LPKR	2	90	8	19	29	-32
22.	MDLN	4	106	19	22	45	-13
23.	MKPI	17	50	47	37	142	42
24.	MTLA	11	62	44	26	46	12
25.	PLIN	6	370	18	35	59	-27
26.	PUDP	1	51	4	27	29	18
27.	PWON	9	83	35	24	69	21

### Lampiran 3

### Statistik Deskriptif

#### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROA	107	0	27	6,46	4,828
DER	107	7	370	83,82	49,905
NPM	107	1	1509	43,80	145,579
TATO	107	1	42	22,21	9,079
CR	107	1	161	44,06	38,039
RS	107	-88	113	8,67	38,455
Valid N (listwise)	107				

## Lampiran 4

### UjiNormalitas

One-Sample Kolmogorov-Smirnov Test		Unstandardized Residual
N		107
Normal Parameters <sup>a,b</sup>	Mean	0E-7
	Std. Deviation	35,03444490
	Absolute	,101
Most Extreme Differences	Positive	,101
	Negative	-,064
Kolmogorov-Smirnov Z		1,041
Asymp. Sig. (2-tailed)		,228

a. Test distribution is Normal.

b. Calculated from data.



## Lampiran 5

### UjiMultikolinearitas

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	-10,911	11,592		-,941	,349		
ROA	2,758	1,086	,346	2,538	,013	,442	2,264
DER	-,069	,080	-,089	-,863	,390	,769	1,300
<sup>1</sup> NPM	-,043	,030	-,162	-1,433	,155	,643	1,555
TATO	,430	,584	,101	,735	,464	,432	2,314
CR	-,003	,096	-,003	-,031	,975	,908	1,102

a. Dependent Variable: RS

## Lampiran 6

### Uji Heteroskedastisitas

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	23,007	7,398		3,110	,002
	ROA	-,170	,693	-,036	-,245	,807
	DER	-,031	,051	-,067	-,607	,545
	NPM	-,004	,019	-,028	-,232	,817
	TATO	,478	,373	,190	1,281	,203
	CR	-,075	,061	-,125	-1,224	,224

a. Dependent Variable: ABRES

## Lampiran 7

### Uji Autokorelasi

Runs Test

	Unstandardized Residual
Test Value <sup>a</sup>	-5,55618
Cases < Test Value	53
Cases >= Test Value	54
Total Cases	107
Number of Runs	55
Z	,098
Asymp. Sig. (2-tailed)	,922

a. Median

## Lampiran 8

### Uji Regresi Linear Berganda

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-10,911	11,592		-,941	,349
ROA	2,758	1,086	,346	2,538	,013
DER	-,069	,080	-,089	-,863	,390
NPM	-,043	,030	-,162	-1,433	,155
TATO	,430	,584	,101	,735	,464
CR	-,003	,096	-,003	-,031	,975

a. Dependent Variable: RS

## Lampiran 9

### Uji Simultan ( Uji F )

ANOVA<sup>a</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	26643,844	5	5328,769	4,137	,002 <sup>b</sup>
	Residual	130105,707	101	1288,175		
	Total	156749,551	106			

a. Dependent Variable: RS

b. Predictors: (Constant), CR, TATO, NPM, DER, ROA

## Lampiran 10

### Uji Parsial ( Uji t )

Coefficients <sup>a</sup>						
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-10,911	11,592		-,941	,349
	ROA	2,758	1,086	,346	2,538	,013
	DER	-,069	,080	-,089	-,863	,390
	NPM	-,043	,030	-,162	-1,433	,155
	TATO	,430	,584	,101	,735	,464
	CR	-,003	,096	-,003	-,031	,975

a. Dependent Variable: RS

## Lampiran 11

### Uji Koefisien Determinasi ( $R^2$ )

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,412 <sup>a</sup>	,170	,129	35,891

a. Predictors: (Constant), CR, TATO, NPM, DER, ROA

b. Dependent Variable: RS