LAMPIRAN

Lampiran 1. Daftar Perusahaan *Property* & *Real Estate* Tahun 2012-2016 Sebagai Sampel Penelitian

No.	Nama Perusahaan	Kode Perusahaan
1	Bumi Serpong Damai Tbk	BSDE
2	Ciputra Development Tbk	CTRA
3	Gowa Makassar Tourism Development Tbk	GMTD
4	Perdana Gapura Prima Tbk	GPRA
5	Jaya Real Property Tbk	JRPT
6	Lippo Karawaci Tbk	LPKR
7	Metropolitan Kentjana Tbk	MKPI
8	Metropolitan Land Tbk	MTLA
9	Plaza Indonesia Realty Tbk	PLIN
10	Pudjiadi Prestige Tbk	PUDP
11	Summarecon Agung Tbk	SMRA

Lampiran 2. Hasil Olahan Data Perusahaan Jasa Sub Sektor *Property* & *Real Estate* Periode 2012 – 2016

TAHUN	KODE	Variabel Independen			Variabel Dependen
		DPS	PER	CR	Harga Saham
2012	BSDE	10,00	20,46	2,90	1,730
	CTRA	7,00	24,64	1,56	1,380
	GMTD	38,00	252,39	1,29	1,580
	GPRA	1,13	10,10	2,76	133
	JRPT	41,27	6,40	0,88	960
	LPKR	7,69	23,55	5,60	1,350
	MKPI	150,00	18,80	0,66	7,200
	MTLA	2,81	31,00	2,93	620
	PLIN	84,51	32,50	1,19	1,950
	PUDP	18,16	8,14	2,16	559
	SMRA	21,88	13,00	1,17	1,300
2013	BSDE	15,00	9,39	2,67	1,560
	CTRA	12,00	10,89	1,35	1,015
	GMTD	50,00	6,85	1,02	6,200
	GPRA	2,00	5,70	3,89	142
	JRPT	10,18	30,66	0,70	920
	LPKR	11,70	15,50	4,96	1,070
	MKPI	165,00	38,38	0,39	14,800
	MTLA	5,37	14,70	1,71	441
	PLIN	42,50	266,77	1,10	2,505
	PUDP	11,06	6,08	1,96	487
	SMRA	21,47	15,85	1,28	1,110
2014	BSDE	15,00	8,57	2,18	1,865
	CTRA	19,00	11,62	1,43	1,375
	GMTD	50,00	6,46	2,09	7,625
	GPRA	2,00	12,61	2,98	270
	JRPT	12,93	22,00	0,76	1,100
	LPKR	13,87	8,72	5,23	1,185
	MKPI	205,00	32,18	0,64	14,850
	MTLA	6,50	10,50	2,46	420
	PLIN	42,50	36,00	1,86	3,600
	PUDP	11,94	7,99	2,01	365

	SMRA	22,97	19,77	1,58	1,780
2015	BSDE	15,00	15,14	2,73	1,850
	CTRA	7,91	10,96	1,57	1,245
	GMTD	65,00	6,25	1,06	7,250
	GPRA	2,50	10,91	3,13	186
	JRPT	17,12	12,50	0,98	750
	LPKR	16,47	22,87	6,91	1,015
	MKPI	223,70	19,45	0,93	18,250
	MTLA	4,46	10,00	2,32	300
	PLIN	70,00	51,21	1,67	3,585
	PUDP	11,94	4,99	1,64	418
	SMRA	19,97	22,35	1,65	1,565
2016	BSDE	5,00	16,86	2,93	1,785,028
	CTRA	5,96	168,86	1,87	1,280
	GMTD	45,00	7,24	1,16	6,200
	GPRA	5,00	10,01	4,21	110
	JRPT	0,02	12,85	0,97	900
	LPKR	3,46	148,77	5,45	790
	MKPI	327	21,19	1,11	26,700
	MTLA	3,19	8,15	2,59	326
	PLIN	0,07	18,75	0,89	3,750
	PUDP	11,00	5,52	1,76	384
	SMRA	4,99	34,00	2,06	1,360

Lampiran 3. Tabel Durbin-Watson (DW), α = 5%

n	k=1		k=2		k=3		k=4		k=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523	1.0616	1.7591	0.9794	1.8727
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510	1.0836	1.7527	1.0042	1.8608
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503	1.1044	1.7473	1.0276	1.8502
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499	1.1241	1.7426	1.0497	1.8409
30	1.3520	1.4894	1.2837	1.5666	1.2138	1.6498	1.1426	1.7386	1.0706	1.8326
31	1.3630	1.4957	1.2969	1.5701	1.2292	1.6500	1.1602	1.7352	1.0904	1.8252
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505	1.1769	1.7323	1.1092	1.8187
33	1.3834	1.5078	1.3212	1.5770	1.2576	1.6511	1.1927	1.7298	1.1270	1.8128
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519	1.2078	1.7277	1.1439	1.8076
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528	1.2221	1.7259	1.1601	1.8029
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539	1.2358	1.7245	1.1755	1.7987
37	1.4190	1.5297	1.3635	1.5904	1.3068	1.6550	1.2489	1.7233	1.1901	1.7950
38	1.4270	1.5348	1.3730	1.5937	1.3177	1.6563	1.2614	1.7223	1.2042	1.7916
39	1.4347	1.5396	1.3821	1.5969	1.3283	1.6575	1.2734	1.7215	1.2176	1.7886
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589	1.2848	1.7209	1.2305	1.7859
41	1.4493	1.5490	1.3992	1.6031	1.3480	1.6603	1.2958	1.7205	1.2428	1.7835
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617	1.3064	1.7202	1.2546	1.7814
43	1.4628	1.5577	1.4151	1.6091	1.3663	1.6632	1.3166	1.7200	1.2660	1.7794
44	1.4692	1.5619	1.4226	1.6120	1.3749	1.6647	1.3263	1.7200	1.2769	1.7777
45	1.4754	1.5660	1.4298	1.6148	1.3832	1.6662	1.3357	1.7200	1.2874	1.7762
46	1.4814	1.5700	1.4368	1.6176	1.3912	1.6677	1.3448	1.7201	1.2976	1.7748
47	1.4872	1.5739	1.4435	1.6204	1.3989	1.6692	1.3535	1.7203	1.3073	1.7736
48	1.4928	1.5776	1.4500	1.6231	1.4064	1.6708	1.3619	1.7206	1.3167	1.7725
49	1.4982	1.5813	1.4564	1.6257	1.4136	1.6723	1.3701	1.7210	1.3258	1.7716
50	1.5035	1.5849	1.4625	1.6283	1.4206	1.6739	1.3779	1.7214	1.3346	1.7708
51	1.5086	1.5884	1.4684	1.6309	1.4273	1.6754	1.3855	1.7218	1.3431	1.7701
52	1.5135	1.5917	1.4741	1.6334	1.4339	1.6769	1.3929	1.7223	1.3512	1.7694
53	1.5183	1.5951	1.4797	1.6359	1.4402	1.6785	1.4000	1.7228	1.3592	1.7689
54	1.5230	1.5983	1.4851	1.6383	1.4464	1.6800	1.4069	1.7234	1.3669	1.7684
55	1.5276	1.6014	1.4903	1.6406	1.4523	1.6815	1.4136	1.7240	1.3743	1.7681
56	1.5320	1.6045	1.4954	1.6430	1.4581	1.6830	1.4201	1.7246	1.3815	1.7678
57	1.5363	1.6075	1.5004	1.6452	1.4637	1.6845	1.4264	1.7253	1.3885	1.7675
58	1.5405	1.6105	1.5052	1.6475	1.4692	1.6860	1.4325	1.7259	1.3953	1.7673
59	1.5446	1.6134	1.5099	1.6497	1.4745	1.6875	1.4385	1.7266	1.4019	1.7672
60	1.5485	1.6162	1.5144	1.6518	1.4797	1.6889	1.4443	1.7274	1.4083	1.7671
61	1.5524	1.6189	1.5189	1.6540	1.4847	1.6904	1.4499	1.7281	1.4146	1.7671
62	1.5562	1.6216	1.5232	1.6561	1.4896	1.6918	1.4554	1.7288	1.4206	1.7671
63	1.5599	1.6243	1.5274	1.6581	1.4943	1.6932	1.4607	1.7296	1.4265	1.7671
64	1.5635	1.6268	1.5315	1.6601	1.4990	1.6946	1.4659	1.7303	1.4322	1.7672
65	1.5670	1.6294	1.5355	1.6621	1.5035	1.6960	1.4709	1.7311	1.4378	1.7673

66	1.5704	1.6318	1.5395	1.6640	1.5079	1.6974	1.4758	1.7319	1.4433	1.7675
67	1.5738	1.6343	1.5433	1.6660	1.5122	1.6988	1.4806	1.7327	1.4486	1.7676
68	1.5771	1.6367	1.5470	1.6678	1.5164	1.7001	1.4853	1.7335	1.4537	1.7678
69	1.5803	1.6390	1.5507	1.6697	1.5205	1.7015	1.4899	1.7343	1.4588	1.7680
70	1.5834	1.6413	1.5542	1.6715	1.5245	1.7028	1.4943	1.7351	1.4637	1.7683

Lampiran 4. Hasil Uji Regresi Menggunakan Alat Statistik

Hasil Analisis Deskriptif

Descriptive Statistik

	N	Minimum	Maximum	Mean	Std. Deviation
DPS	55	.02	327.00	36.2764	62.65429
PER	55	4.99	266.77	30.4909	53.31355
CR	55	.39	6.91	2.1262	1.40353
HS	55	110.00	26700.00	2971.8364	4977.84347
Valid N (listwise)	55				

Hasil Uji Kolmogorov Smirnov

One-Sample Kolmogorov-Smirnov Test

		DPS	PER	CR	HS
N		55	55	55	55
Normal Parameters[a]	Mean	36.2764	30.4909	2.1262	2971.8364
	Std. Deviation	62.65429	53.31355	1.40353	4977.84347
Most Extreme Differences	Absolute	.311	.350	.157	.345
	Positive	.311	.350	.157	.345
	Negative	-.281	-.316	-.127	-.283
Kolmogorov-Smirnov Z		2.309	2.598	1.168	2.558
Asymp. Sig. (2-tailed)		.000	.000	.131	.000

a. Test distribution is Normal.

b. Calculated from data.

Hasil Uji Kolmogorov Smirnov (*trimming)*

One-Sample Kolmogorov-Smirnov Test

		DPS	PER	CR	HS
N		31	31	31	31
Normal Parameters[a,b]	Mean	11.6716	14.7594	2.0013	1038.1935
	Std. Deviation	8.81269	8.05357	.67389	741.77716
Most Extreme Differences	Absolute	.098	.199	.099	.133
	Positive	.098	.199	.091	.133
	Negative	-.093	-.113	-.099	-.111
Kolmogorov-Smirnov Z		.546	1.110	.552	.740
Asymp. Sig. (2-tailed)		.927	.170	.921	.644

a. Test distribution is Normal.
b. Calculated from data.

Hasil Uji Multikolinearitas, Uji – t dan Regresi Berganda

Coefficients[a]

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	-438.920	342.904		-1.280	.211		
DPS	53.686	10.269	.638	5.228	.000	.781	1.281
PER	39.121	10.362	.425	3.775	.001	.918	1.089
CR	136.465	129.261	.124	1.056	.300	.843	1.187

a. Dependent Variable: HS

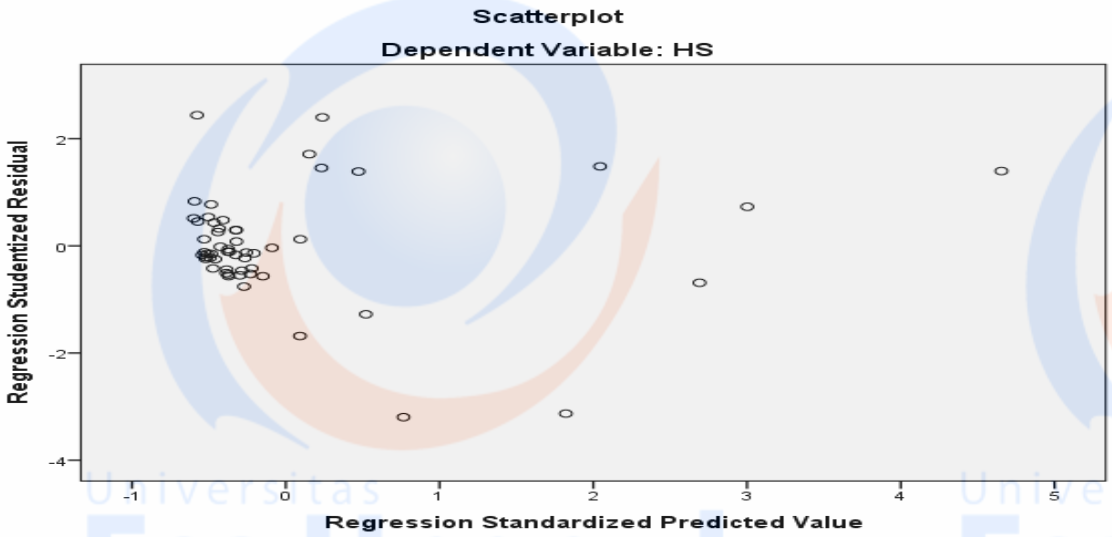
Hasil Uji Autokorelasi

Model Summary[b]

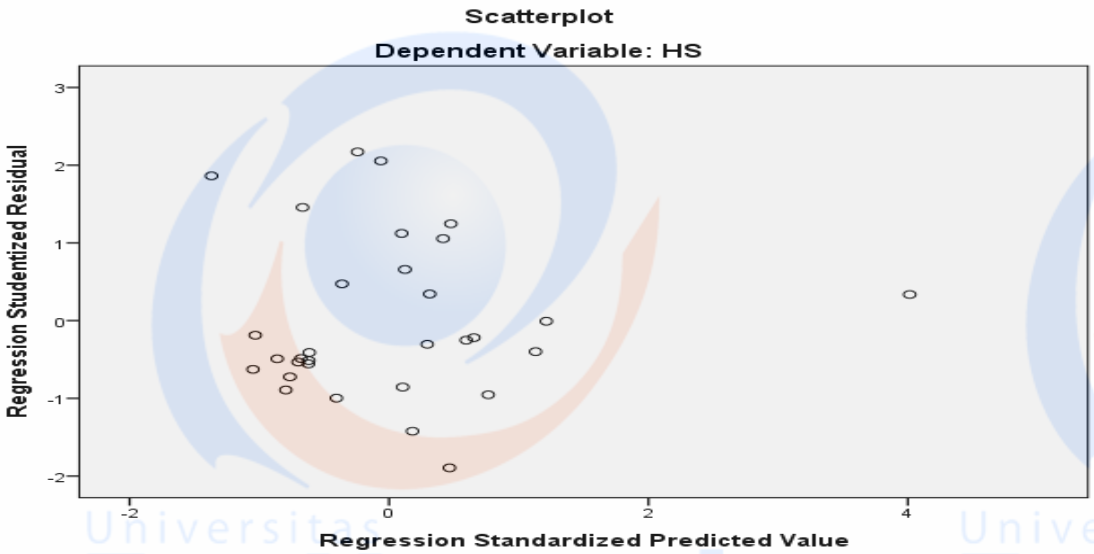
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.828[a]	.686	.651	437.94664	1.426

a. Predictors: (Constant), CR, PER, DPS
b. Dependent Variable: HS

Hasil Uji Heterokedastisitas



Hasil Uji Heterokedastisitas setelah *trimming*



Hasil Uji F

ANOVA[a]

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	11328474.927	3	3776158.309	19.688	.000[b]
	Residual	5178525.911	27	191797.256		
	Total	16507000.839	30			

a. Dependent Variable: HS

b. Predictors: (Constant), CR, PER, DPS

Hasil Uji Koefisien Determinasi (R^2)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.828[a]	.686	.651	437.94664	1.426

a. Predictors: (Constant), CR, PER, DPS

b. Dependent Variable: HS