

Lampiran 1: Daftar Sampel Perusahaan *Property* dan *Real Estate* 2012-2016

No	Kode Perusahaan	Nama Perusahaan
1	APLN	PT Agung Podomoro Land Tbk.
2	ASRI	PT Alam Sutera Realty Tbk.
5	BAPA	PT Bekasi Asri Pemula Tbk.
6	BEST	PT Bekasi Fajar Industrial Estate Tbk.
7	BIPP	PT Bhuwanatala Indah Permai Tbk.
8	BKDP	PT Bukit Darma Property Tbk.
4	BSDE	PT Bumi Serpong Damai Tbk.
9	COWL	PT Cowell Development Tbk.
3	CTRA	PT Ciputra Development Tbk.
10	DART	PT Duta Anggada Realty Tbk.
11	DILD	PT Intiland Development Tbk.
12	DUTI	PT Duta Pertiwi Tbk.
13	EMDE	PT Megapolitan Development Tbk.
14	FMII	PT Fortune Mate Indonesia Tbk.
15	GAMA	PT Gading Development Tbk.
16	GMTD	PT Gowa Makassar Tourism Development Tbk.
17	GPRA	PT Perdana Gapuraprima Tbk.
18	GWSA	PT Greenwood Sejahtera Tbk.
19	JRPT	PT Jaya Real Property Tbk.
20	KIJA	PT Kawasan Industri Jababeka Tbk.
21	LAMI	PT Lamicitra Nusantara Tbk.
22	LPCK	PT Lippo Cikarang Tbk.
23	LPKR	PT Lippo Karawaci Tbk.
24	MDLN	PT Modernland Realty Tbk.
25	MKPI	PT Metropolitan Kentjana Tbk.
26	MTLA	PT Metropolitan Land Tbk.
27	MTSM	PT Metro Realty Tbk.
28	NIRO	PT Nirvana Development Tbk.
29	OMRE	PT Indonesia Prima Property Tbk.
30	PLIN	PT Plaza Indonesia Realty Tbk.
31	PUDP	PT Pudjiadi Prestige Tbk.
32	PWON	PT Pakuwon Jati Tbk.
33	RBMS	PT Ristia Bintang Mahkotasejati Tbk.
34	RDTX	PT Roda Vivatex Tbk.
35	RODA	PT Pikko Land Development Tbk.
36	SCBD	PT Danayasa Arthatama Tbk.

37	SMDM	PT Suryamas Dutamakmur Tbk.
38	SMRA	PT Summarecon Agung Tbk.

Sumber : www.idx.co.id

Lampiran 2. Rumus-rumus Variabel Penelitian

1. *Return Saham* (Puspaningtyas, 2012).

$$\text{Return Saham} = \frac{P_{\text{closing april } t+1} - P_{\text{closing april } t}}{P_{\text{closing april } t}}$$

2. *Current Ratio* (Sartono, 2012).

$$\text{Current Ratio} = \frac{\text{Current Assets}}{\text{Current Liabilities}}$$

3. *Net Profit Margin* (Ferry, 2012)

$$\text{Net Profit Margin} = \frac{\text{Earning After Tax}}{\text{Sales}}$$

4. *Debt to Equity Ratio* (Nesa Anisa, 2015)

$$\text{Debt to Equity Ratio} = \frac{\text{Total Debt}}{\text{Total Equity}}$$

5. *Account Receivable Turnover* (Ratna Suliyantiningtias, 2011)

$$\text{Accounts Receivable Turnover} = \frac{\text{Net Credit Sales}}{\text{Average Net Accounts Receivable}}$$

Lampiran 3. Hasil Olahan Data *Current Ratio*, *Net Profit Margin*, *Debt to Equity Ratio*, *Account Receivable Turnover* dan *Return Saham* Sampel Periode 2012.

No	Kode	<i>Curent Ratio</i>	<i>Net Profit Margin</i>	<i>Debt to Equity Ratio</i>	<i>Account Receivable</i>	<i>Return Saham</i>
1	APLN	1,564853568	0,179401514	1,393427732	7,979759105	0,266666667
2	ASRI	1,234828774	0,497091496	1,313336227	329,2483109	0,75
3	CTRA	1,559676639	0,255632699	0,77147076	20,67181686	0,815783839
4	BSDE	2,902040871	0,396709609	0,591073713	179,2470855	0,20979021
5	BAPA	2,546006141	0,178241838	0,818745264	1,924718891	-0,641176471
6	BEST	2,745026136	0,487359577	0,291307628	209,2557399	#VALUE!
7	BIPP	1,495806587	-0,502235769	1,107094907	5,555626847	0,52173913
8	BKDP	2,491798893	-4,358195091	0,384984359	0,925136747	-0,158333333
9	COWL	1,417506349	0,22369119	0,568452529	15,41508849	-0,384615385
10	DART	1,163740188	0,213816094	0,512892891	110,0877469	0,333333333
11	DILD	0,576083705	0,158819349	0,541850375	21,85298769	0,372093023
12	DUTI	3,213187654	0,390859588	0,2786304	184,3656461	0,673684211
13	EMDE	1,672723589	0,038274752	0,691760413	2,376378211	-0,32972973
14	FMII	0,931965455	0,025976361	0,421376938	13,37615301	0,210526316
15	GAMA	1,427694198	0,091518337	0,200925765	8,606495465	#VALUE!
16	GMTD	1,28765773	0,268321193	2,849437779	42,90514747	1,393939394
17	GPRA	2,757821535	0,157823787	0,863685328	5,264414902	-0,245390071
18	GWSA	2,666471808	0,608408993	0,257176732	16,66660074	-0,103448276
19	JRPT	0,875669625	0,388379647	1,250020669	170,4022634	0,655172414
20	KIJA	3,647578437	0,271326047	0,780403419	12,0766587	0,304396191
21	LAMI	1,180099589	0,296826444	0,931833698	5,200811327	-0,338235294
22	LPCK	1,573065645	0,401771102	1,305308647	36,47160191	1,124031008
23	LPKR	5,598818409	0,214740432	1,168183527	30,50428056	0,626506024
24	MDLN	1,271751171	0,246249537	1,062844289	9,74893482	0,94
25	MKPI	0,664018862	0,408607752	0,493517783	63,14803278	1,482758621
26	MTLA	4,029138961	0,300407255	0,297289041	28,39289205	0,127279405
27	MTSM	6,209645086	0,336432002	0,243240406	13,09771224	0,346153846
28	NIRO	2,461342485	0,267212503	0,472944105	11,85821083	#DIV/0!
29	OMRE	0,674333447	0,133993982	0,42757831	19,99755168	-0,014705882
30	PLIN	1,187016437	0,137268134	0,769607508	39,89451334	0,326530612
31	PUDP	1,828648862	0,226000881	0,419559279	15,91705181	-0,253573051
32	PWON	1,342360506	0,326266243	1,413697276	31,2671772	0,975609756
33	RBMS	7,827659885	0,04607962	0,077093952	3,076586689	0,385321101
34	RDTX	0,610953261	0,378743297	0,267240193	13,32603992	1,444444444
35	RODA	3,534923294	0,336479877	0,782257682	2,761959585	0,342857143
36	SCBD	1,945156117	0,101423367	0,33967114	7,261248932	0,168831169
37	SMDM	2,800690427	0,172955236	0,247493884	37,23419931	-0,022222222
38	SMRA	1,124759866	0,228717477	1,850654477	105,9209504	0,502890173

Sumber : Data Diolah Peneliti, 2017

Lampiran 4. Hasil Olahan Data *Current Ratio*, *Net Profit Margin*, *Debt to Equity Ratio*, *Account Receivable Turnover* dan *Return Saham* Sampel Periode 2013.

No	Kode	<i>Curent Ratio</i>	<i>Net Profit Margin</i>	<i>Debt to Equity Ratio</i>	<i>Account Receivable</i>	<i>Return Saham</i>
1	APLN	1,679334489	0,189798852	1,728514191	9,059888466	-0,446315789
2	ASRI	0,752992855	0,241454589	1,706051237	153,0262978	-0,495238095
3	CTRA	1,354024132	0,278387074	1,059786434	26,10814421	-0,264491926
4	BSDE	2,667121835	0,506099078	0,682568588	178,2420875	-0,098265896
5	BAPA	2,6928234	0,125158938	0,898774237	3,0528888	-0,516393443
6	BEST	2,533523959	0,562583945	0,356688351	46,11908326	-0,49
7	BIPP	0,325523758	1,899228443	0,294820687	36,5254047	-0,161904762
8	BKDP	3,190245382	-5,194385275	0,43144974	0,739561569	-0,336633663
9	COWL	0,665081757	0,147238243	0,644626647	6,878092726	1,925
10	DART	2,014991376	0,217993632	0,629304634	153,5205788	-0,256578947
11	DILD	0,789953583	0,21828302	0,837497222	22,50148091	-0,230508475
12	DUTI	3,512089396	0,471699482	0,236316335	71,9712841	0,125786164
13	EMDE	1,842992774	0,151031736	0,68214318	4,106279011	-0,048387097
14	FMII	1,170151387	-0,156900387	0,517229117	13,36100323	0,926086957
15	GAMA	1,8914048	0,16975434	0,235787902	4,17873181	-0,858666667
16	GMTD	1,022096449	0,305047205	2,241867928	72,05971314	2,924050633
17	GPRA	3,890348659	0,205315176	0,663899186	6,944988454	0,067669173
18	GWSA	5,715352063	1,570566573	0,139814465	18,19222818	-0,284615385
19	JRPT	0,703324111	0,415199301	1,296567576	136,9577375	-0,041666667
20	KIJA	2,867434099	0,038136113	0,972074624	20,37687065	-0,136926488
21	LAMI	1,506473439	0,439208025	0,706729098	6,52333058	0,168888889
22	LPCK	1,616606821	0,444772086	1,11873775	42,79693321	0,113138686
23	LPKR	4,9597876	0,238889887	1,207737654	25,5930529	-0,207407407
24	MDLN	0,834124813	1,329587647	1,063394158	13,71782598	-0,094845361
25	MKPI	0,389606073	0,365843699	0,479544529	45,01917072	1,055555556
26	MTLA	2,268517765	0,28184209	0,606162711	20,86641428	-0,288714039
27	MTSM	10,39627862	-0,053123182	0,188414783	24,75236898	-0,014285714
28	NIRO	1,790557341	0,027349648	0,597051232	35,53894317	0,182222222
29	OMRE	0,635328627	-0,094531786	0,527601453	17,01547235	0,014925373
30	PLIN	1,097537612	0,023932758	0,910777161	34,79746933	0,284615385
31	PUDP	1,961211209	0,277602449	0,322619769	16,17803938	-0,128520812
32	PWON	1,301925919	0,375123312	1,266477825	40,71805444	-0,130864198
33	RBMS	3,03308144	-0,680655888	0,243779745	2,734046548	-0,430463576
34	RDTX	0,240502703	0,474099101	0,350762999	29,36103449	0,02020202
35	RODA	1,874083378	0,588730633	0,598297719	11,8145902	-0,206382979
36	SCBD	3,699870057	0,642484053	0,292248055	9,541343758	2,888888889
37	SMDM	1,917993995	0,080384537	0,375960549	37,45489014	-0,213636364
38	SMRA	1,280372534	0,26769531	1,932613646	74,17160569	-0,146153846

Sumber : Data Diolah Peneliti, 2017

Lampiran 5. Hasil Olahan Data *Current Ratio*, *Net Profit Margin*, *Debt to Equity Ratio*, *Account Receivable Turnover* dan *Return Saham* Sampel Periode 2014.

No	Kode	<i>Curent Ratio</i>	<i>Net Profit Margin</i>	<i>Debt to Equity Ratio</i>	<i>Account Receivable</i>	<i>Return Saham</i>
1	APLN	1,832288587	0,185207538	1,809835892	10,42712373	0,589353612
2	ASRI	1,137340629	0,324148437	1,656388603	75,56664929	0,160377358
3	CTRA	1,426816629	0,283048151	1,020067931	17,60035912	0,354674176
4	BSDE	2,055569887	0,711447274	0,529642049	82,72725932	0,195512821
5	BAPA	2,087922447	0,153829337	0,769754832	2,975587244	-0,152542373
6	BEST	2,260835388	0,46609755	0,281976453	82,93772423	0,176470588
7	BIPP	0,777011073	0,199200254	0,366644519	32,43176682	-0,147727273
8	BKDP	1,492996505	0,065476426	0,381069951	10,08249226	0,432835821
9	COWL	0,973774259	0,290678031	1,729825154	11,49544782	-0,042735043
10	DART	1,872543788	0,316794037	0,573915585	25,92328808	0,415929204
11	DILD	1,419305871	0,236756887	1,01581136	29,72392506	0,431718062
12	DUTI	3,338141025	0,452859535	0,300731807	99,39869605	0,340782123
13	EMDE	1,620303914	0,144871484	0,958451285	5,664794756	-0,211864407
14	FMII	1,332784338	0,055547547	0,611499409	41,44655772	0,006772009
15	GAMA	2,029175447	0,306655856	0,273418028	8,591348023	-0,056603774
16	GMTD	2,085391622	0,379025248	1,284884834	416,9476591	0,22983871
17	GPRA	2,977094624	0,163119833	0,723461825	5,805025657	0,901408451
18	GWSA	3,728403414	3,240105618	0,06811868	22,74423581	-0,134408602
19	JRPT	0,755843841	0,375799887	1,083509866	100,2310435	0,195652174
20	KIJA	5,040896368	0,142485648	0,611915168	18,107735	0,113710921
21	LAMI	1,554823049	0,294216117	0,58761395	6,997149462	-0,011406844
22	LPCK	2,323435095	0,469210037	0,639379684	54,33296686	0,570491803
23	LPKR	5,171728356	0,269407122	1,148387856	36,19982925	0,107476636
24	MDLN	1,20736359	0,248715593	0,946190484	17,14585953	0,184510251
25	MKPI	0,642199869	0,37913725	1,010474926	53,95742304	0,003378378
26	MTLA	2,456784643	0,276894281	0,600682674	13,49925459	-0,047614685
27	MTSM	18,98501449	-0,05395442	0,137047585	15,15101575	0,014492754
28	NIRO	1,064405609	-0,442165362	0,74525547	28,30284164	-0,319548872
29	OMRE	1,819832627	0,435644314	0,291308556	26,35435325	0
30	PLIN	1,856643263	0,235920265	0,920668841	35,899344	0,437125749
31	PUDP	2,009298113	0,175085911	0,404859752	13,009082	-0,250513347
32	PWON	1,407304828	0,671138645	1,026288685	38,12409985	0,244318182
33	RBMS	4,661628405	0,061051194	0,167639766	6,815669537	-0,034883721
34	RDTX	0,903148395	0,539272258	0,21580145	17,93501414	0,207920792
35	RODA	1,677382164	0,755342465	0,457199748	10,98111234	0,246648794
36	SCBD	2,161637174	0,136792578	0,41235586	4,973870342	-0,328571429
37	SMDM	1,746590357	0,105707089	0,429715787	49,15424806	-0,144508671
38	SMRA	1,584890806	0,280959558	1,473744383	150,0024818	0,603603604

Sumber : Data Diolah Peneliti, 2017

Lampiran 6. Hasil Olahan Data *Current Ratio*, *Net Profit Margin*, *Debt to Equity Ratio*, *Account Receivable Turnover* dan *Return Saham* Sampel Periode 2015.

No	Kode	<i>Curent Ratio</i>	<i>Net Profit Margin</i>	<i>Debt to Equity Ratio</i>	<i>Account Receivable</i>	<i>Return Saham</i>
1	APLN	1,389180057	0,187012998	1,706940503	15,9531832	-0,392344498
2	ASRI	0,719238145	0,245819476	1,833794188	72,71749266	-0,356097561
3	CTRA	1,565410314	0,231598852	1,012128224	16,95327467	-0,08470489
4	BSDE	2,731607325	0,378670104	0,630205596	107,8159981	-0,008042895
5	BAPA	2,078992181	0,049893816	0,741222606	1,599732321	0,02
6	BEST	3,923758262	0,30850331	0,522379703	25,22699303	-0,53
7	BIPP	1,140516673	1,121255725	0,232131654	50,44761499	0,133333333
8	BKDP	3,067314293	-0,469656027	0,38132066	61,46162016	-0,114583333
9	COWL	1,013346185	-0,306331377	2,015473624	51,02472555	0,053571429
10	DART	0,664095792	0,210946182	0,674208621	13,44613541	-0,53
11	DILD	0,890399308	0,190396704	1,156558694	25,28442542	-0,223076923
12	DUTI	3,623936301	0,397761776	0,319694712	107,7634996	0,083333333
13	EMDE	1,493782581	0,188336001	0,812364204	7,222196152	0,870967742
14	FMII	3,069552538	0,667774928	0,311564032	57,75936989	0,34529148
15	GAMA	2,174540544	0,041566487	0,218868245	6,230559611	0
16	GMTD	1,064210879	0,371403539	1,298553883	265,8980074	-0,049180328
17	GPRA	3,125958665	0,175171962	0,661870186	5,16442613	-0,311111111
18	GWSA	3,516259288	15,09283018	0,085553775	9,695722441	-0,043478261
19	JRPT	0,981768569	0,404508619	0,830047683	94,88504171	-0,331818182
20	KIJA	6,345966103	0,10555767	0,956845222	14,58435778	-0,077471787
21	LAMI	5,118629462	0,59992991	0,161330833	13,28476554	0,230769231
22	LPCK	3,754332513	0,431486148	0,507379989	20,15126448	-0,361169102
23	LPKR	6,91326787	0,114938291	1,184652563	18,16622896	-0,143459916
24	MDLN	0,998377432	0,294829274	1,120205064	5,767460182	-0,265384615
25	MKPI	0,93075321	0,424747064	1,018019404	66,72987318	0,228956229
26	MTLA	2,321129218	0,220325664	0,635963861	18,95860547	-0,27856868
27	MTSM	15,64758704	-0,198332434	0,143833877	15,09334512	-0,497142857
28	NIRO	6,178905851	-0,055453509	0,138913182	2,885475522	-0,44198895
29	OMRE	1,843807219	-0,088265482	0,261158001	48,22721483	-0,117647059
30	PLIN	1,671677571	0,170071169	0,940974575	40,82119682	-0,004166667
31	PUDP	1,641346877	0,202168598	0,437731559	19,15073458	0,145205479
32	PWON	1,222639137	0,302819059	0,986040327	45,80903138	0,198630137
33	RBMS	5,194216019	-0,181827404	0,083497575	3,12231508	-0,144578313
34	RDTX	2,061368938	0,612560852	0,177780506	22,36449279	0,31147541
35	RODA	3,236611754	0,454239789	0,288785957	11,47256359	0,032258065
36	SCBD	1,219499893	0,157125556	0,472889651	8,95100785	-0,312765957
37	SMDM	2,076558921	0,130227575	0,286464428	53,30958509	-0,391891892
38	SMRA	1,653106633	0,189218186	1,491219793	135,0957645	-0,120786517

Sumber : Data Diolah Peneliti, 2017

Lampiran 7. Hasil Olahan Data *Current Ratio*, *Net Profit Margin*, *Debt to Equity Ratio*, *Account Receivable Turnover* dan *Return Saham* Sampel Periode 2016.

No	Kode	<i>Curent Ratio</i>	<i>Net Profit Margin</i>	<i>Debt to Equity Ratio</i>	<i>Account Receivable</i>	<i>Return Saham</i>
1	APLN	1,067827948	0,156441584	1,57873486	14,88390031	-0,173228346
2	ASRI	0,897527639	0,187887243	1,808370305	54,48782224	-0,121212121
3	CTRA	1,875339555	0,173712907	1,033319236	11,8466789	0,034460464
4	BSDE	2,93583865	0,312420952	0,572387476	51,42075141	-0,032432432
5	BAPA	2,182656226	0,053437048	0,67189348	3,101563953	1,62745098
6	BEST	3,289947816	0,407914337	0,535129827	13,92647396	0,04964539
7	BIPP	1,313965002	0,239055635	0,368993936	50,58613059	0,035294118
8	BKDP	0,207727412	-0,552303116	0,438050641	77,41774523	-0,129411765
9	COWL	1,581494199	-0,041137493	1,910562533	36,88177802	0,898305085
10	DART	0,644332035	0,254228874	0,668693345	16,25996843	-0,058510638
11	DILD	0,921518531	0,130619737	1,341099631	31,34936968	-0,128712871
12	DUTI	3,8874201	0,416275129	0,243722052	59,0474072	-0,169230769
13	EMDE	2,060618738	0,198127353	0,982060338	5,870682623	0,436781609
14	FMII	3,935518102	0,688702929	0,146925477	123,1002664	0,025
15	GAMA	2,349935967	0,022333889	0,225201751	4,469822598	0
16	GMTD	1,1651438	0,299685845	0,924313859	1102,718702	-0,144827586
17	GPRA	4,218584262	0,109541472	0,553504794	6,227416921	-0,408602151
18	GWSA	8,800967478	1,485784737	0,073785821	11,71921731	-0,103896104
19	JRPT	0,974824217	0,42748404	0,729259447	97,74443991	0,224489796
20	KIJA	0,006445179	0,145527171	0,903629713	7,716942357	0,259549913
21	LAMI	5,328227352	0,197135814	0,147724689	3,850921716	0,15
22	LPCK	4,971835009	0,349404903	0,332445016	15,37336548	-0,414379085
23	LPKR	5,454664071	0,116473159	1,065838997	16,92710314	-0,221674877
24	MDLN	1,344454282	0,203369806	1,204605299	3,391004695	-0,261780105
25	MKPI	1,111750026	0,467622902	0,779911491	7,349675428	0,463013699
26	MTLA	2,594738924	0,276825356	0,571501477	23,36358721	0,086666667
27	MTSM	19,06740583	-0,095326313	0,132247155	13,42379597	-0,198863636
28	NIRO	8,379500378	-0,118864512	0,275181132	1,678458437	-0,217821782
29	OMRE	4,054211516	1,314394139	0,03568739	18,8527092	0,2
30	PLIN	0,895194101	0,437329675	1,007036441	35,01378775	0,046025105
31	PUDP	1,769365611	0,159147627	0,611900031	17,45388444	-0,081339713
32	PWON	1,326657663	0,367737335	0,876108541	60,85387225	0,19047619
33	RBMS	10,06450687	-0,374094099	0,034692909	4,506097723	0,408450704
34	RDTX	3,25266553	0,639043418	0,149464682	15,3956754	-0,15
35	RODA	3,930398728	0,11893206	0,239475164	12,6001969	-0,575
36	SCBD	0,789262525	0,322064408	0,386321525	108,682676	0,362229102
37	SMDM	1,585259432	0,041295606	0,251678546	36,70281827	0,222222222
38	SMRA	2,062615785	0,11208903	1,54854917	57,75723379	-0,130990415

Sumber : Data Diolah Peneliti, 2017

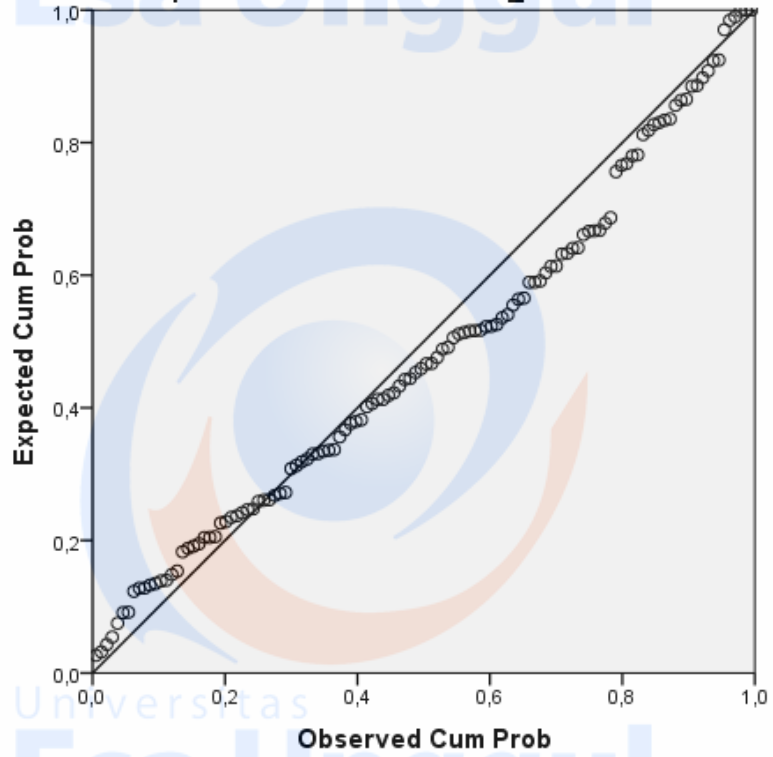
Lampiran 8. Hasil Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Current_Ratio	190	,01	19,07	2,5798	2,63243
Net_Profit	190	-5,19	15,09	,3067	1,25578
Debt_Equity	190	,03	2,85	,7225	,50139
Account_Rece	190	,74	1102,72	46,2101	95,20334
Return_Saham	190	-,86	2,92	,1094	,51385
Valid N (listwise)	190				

Sumber : Hasil pengolahan data SPSS 20, 2017

Lampiran 9. Hasil Uji Normalitas

Normal P-P Plot of Regression Standardized Residual
Dependent Variable: Return_Saham



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		122
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	,34038907
	Absolute	,100
Most Extreme Differences	Positive	,100
	Negative	-,062
Kolmogorov-Smirnov Z		1,105
Asymp. Sig. (2-tailed)		,174

a. Test distribution is Normal.

b. Calculated from data.

Sumber : Hasil Pengolahan SPSS 20, 2017

Lampiran 10. Hasil Uji Multikolinieritas dan Hasil Uji Autokorelasi

Hasil Uji Multikolinieritas

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-,090	,069		-1,304	,195		
	In_Current_Ratio	-,089	,043	-,189	-2,073	,040	,942	1,062
	Net_Profit	,459	,209	,204	2,202	,030	,906	1,104
	In_Debt_Equity	-,023	,053	-,040	-,433	,666	,912	1,096
	Account_Rece	,001	,001	,062	,665	,507	,888	1,126

a. Dependent Variable: Return_Saham

Sumber : Hasil Pengolahan SPSS 20, 2017

Hasil Uji Autokorelasi

Model Summary ^b										
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	,293 ^a	,086	,054	,34616	,086	2,739	4	117	,032	1,557

a. Predictors: (Constant), Account_Rece, In_Current_Ratio, In_Debt_Equity, Net_Profit
b. Dependent Variable: Return_Saham

Sumber : Hasil Pengolahan SPSS 20, 2017

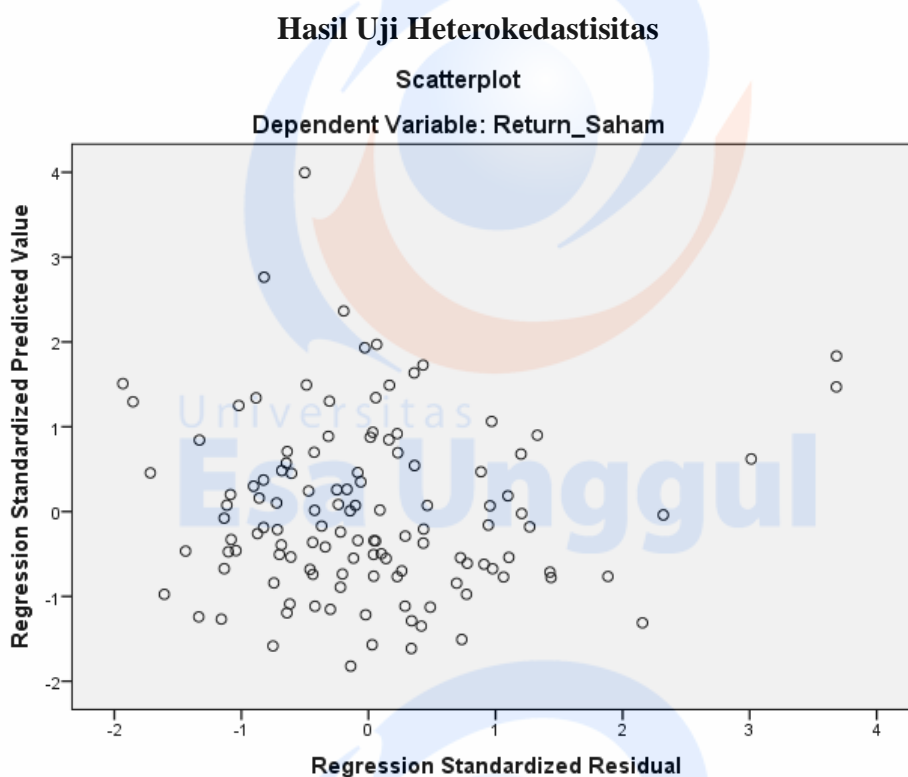
Runs Test

	In_Current_Ratio	Net_Profit	In_Debt_Equity	In_Account_Rece	Return_Saham
Test Value ^a	,56	,23	-,43	2,92	-,01
Cases < Test Value	61	61	61	61	61
Cases >= Test Value	61	61	61	61	61
Total Cases	122	122	122	122	122
Number of Runs	62	57	61	70	68
Z	,000	-,909	-,182	1,455	1,091
Asymp. Sig. (2-tailed)	1,000	,363	,856	,146	,275

a. Median

Sumber : Hasil Pengolahan SPSS 20, 2017

Lampiran 11. Hasil Uji Heterokedastisitas dan . Hasil Analisa Regresi Linear Berganda



Sumber : Hasil Pengolahan SPSS 20, 2017

Hasil Analisa Regresi Linear Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-,090	,069		-1,304	,195		
	In_Current_Ratio	-,089	,043	-,189	-2,073	,040	,942	1,062
	Net_Profit	,459	,209	,204	2,202	,030	,906	1,104
	In_Debt_Equity	-,023	,053	-,040	-,433	,666	,912	1,096
	Account_Rece	,001	,001	,062	,665	,507	,888	1,126

a. Dependent Variable: Return_Saham

Sumber : Hasil Pengolahan SPSS 20, 2017

Lampiran 12. Hasil Uji Hipotesis

Hasil Pengujian F (Uji Simultan)

ANOVA^a

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	1,313	4	,328	2,739	,032 ^b
	Residual	14,020	117	,120		
	Total	15,333	121			

a. Dependent Variable: Return_Saham

b. Predictors: (Constant), Account_Rece, In_Current_Ratio, In_Debt_Equity, Net_Profit

Sumber : Hasil Pengolahan SPSS 20, 2017

Hasil Pengujian t (Uji Parsial)

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-,090	,069				
	In_Current_Ratio	-,089	,043	-,189	-,2073	,040	1,062
	Net_Profit	,459	,209	,204	2,202	,030	1,104
	In_Debt_Equity	-,023	,053	-,040	-,433	,666	1,096
	Account_Rece	,001	,001	,062	,665	,507	1,126

a. Dependent Variable: Return_Saham

Sumber : Hasil Pengolahan SPSS 20, 2017