

The background of the page features a repeating watermark of the Universitas Esa Unggul logo. The logo consists of a stylized blue and orange circular emblem above the text "Universitas Esa Unggul".

LAMPIRAN

Lampiran 1. Data Sampel Perusahaan

No	Kode Perusahaan	Nama Perusahaan
1	AISA	PT.Tiga Pilar Sejahtera Food Tbk
2	CEKA	PT.Cahaya Kalbar Tbk
3	DLTA	PT.Delta Djakarta Tbk
4	ICBP	PT.Indofood CBP Sukses Makmur Tbk
5	INDF	PT.Indofood Sukses Makmur Tbk
6	MLBI	PT.Multi Bintang Indonesia Tbk
7	MYOR	PT.Mayora Indah Tbk
8	PSDN	PT.Prashida Aneka Niaga Tbk
9	ROTI	PT.Nippon Indosari Corporindo Tbk
10	SKLT	PT.Sekar Laut Tbk
11	STTP	PT.Siantar Top Tbk
12	ULTJ	PT.Ultra Jaya Industry and Trading Company

No	Kode Perusahaan	Nama Perusahaan
1	APLN	PT.Agung Podomoro Land Tbk
2	ASRI	PT.Alam Sutera Realty Tbk
3	BAPA	PT.Bekasi Asri Pemula Tbk
4	BCIP	PT.Bumi Citra Permai Tbk
5	BIPP	PT.Bhuawanatala Indah Permai Tbk
6	BKDP	PT.Bukit Darmo Property Tbk
7	BKSL	PT.Sentul City Tbk
8	COWL	PT.Cowell Development Tbk
9	CTRA	PT.Ciputra Development Tbk
10	DART	PT.Duta Anggada Realty Tbk
11	DILD	PT.Intiland Development Tbk
12	ELTY	PT.Bakrieland Development Tbk
13	EMDE	PT.Megapolitan Development Tbk
14	FMII	PT.Fortune Mate Indonesia Tbk
15	GMTD	PT.Goa Makassar Tourism Tbk
16	GPRA	PT.Perdana Gapura Prima Tbk
17	KIJA	PT.Kawasan Industri Jababeka Tbk
18	KPIG	PT.Global Land and Development Tbk
19	LPCK	PT.Lippo Cikarang Tbk
20	LPKR	PT.Lippo Karawaci Tbk
21	MDLN	PT.Modernland Realty Tbk
22	MKPI	PT.Metropolitan Kentjana Tbk
23	MTSM	PT.Metro Realty Tbk
24	OMRE	PT.Indonesia Prima Realty Tbk

Lampiran 2. Hasil Uji Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
roa	144	-.0971	.6572	.091681	.1122760
cr	144	.2077	11.7652	2.417881	1.9471039
size	144	-.9123	3.4811	.148379	.4211772
DER	144	.0357	3.0286	.900583	.5305075
Returnsaham	144	-.7823	4.2222	.250722	.6432480
Valid N (listwise)	144				

Lampiran 3. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		LNROA	LNCR	LNSIZE	DER	LNRETURN SAHAM
N		130	144	103	144	88
Normal Parameters ^{a,b}	Mean	-2.6179	.6421	-1.9261	.900583	-1.3816
	Std. Deviation	.85682	.67739	1.14460	.5305075	1.42991
	Absolute	.047	.095	.090	.074	.103
Most Extreme Differences	Positive	.045	.095	.059	.074	.057
	Negative	-.047	-.059	-.090	-.059	-.103
Kolmogorov-Smirnov Z		.536	1.138	.918	.891	.966
Asymp. Sig. (2-tailed)		.936	.150	.369	.405	.309

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 4. Hasil Uji Multikolinearitas

Coefficients^a

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
LNROA	.966	1.035
LNCR	.946	1.057
LNSIZE	.930	1.076

a. Dependent Variable: DER

Coefficients^a

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
LNROA	.966	1.035
LNCR	.946	1.057
LNSIZE	.930	1.076

a. Dependent Variable: LNRETURNSAHAM

Coefficients^a

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
DER	1.000	1.000

a. Dependent Variable: LNRETURNSAHAM

Lampiran 5. Hasil Uji Autokorelasi

Model Summary^b

Model	Durbin-Watson
1	1.784

a. Predictors: (Constant), LNSIZE, LNROA, LNCR

b. Dependent Variable: DER

Model Summary^b

Model	Durbin-Watson
1	1.886

a. Predictors: (Constant), LNSIZE, LNROA, LNCR

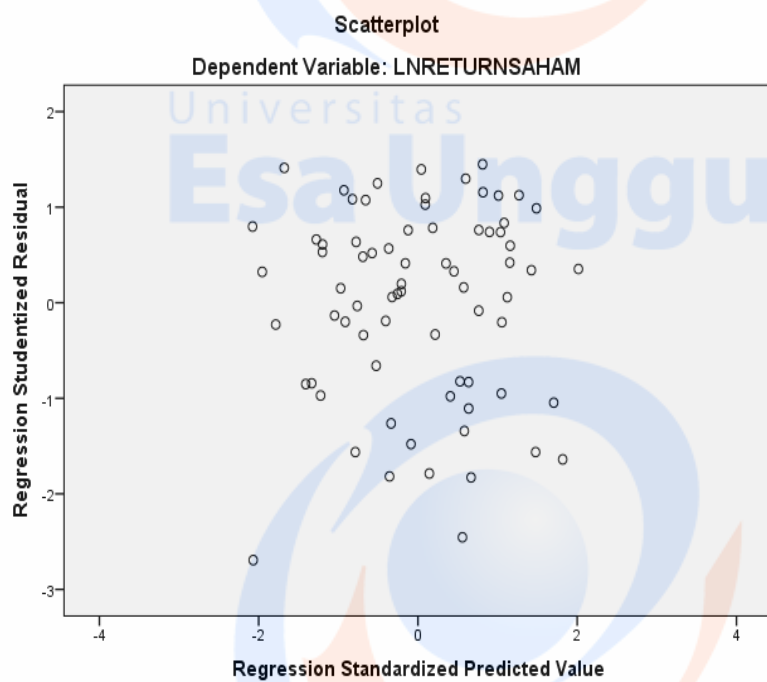
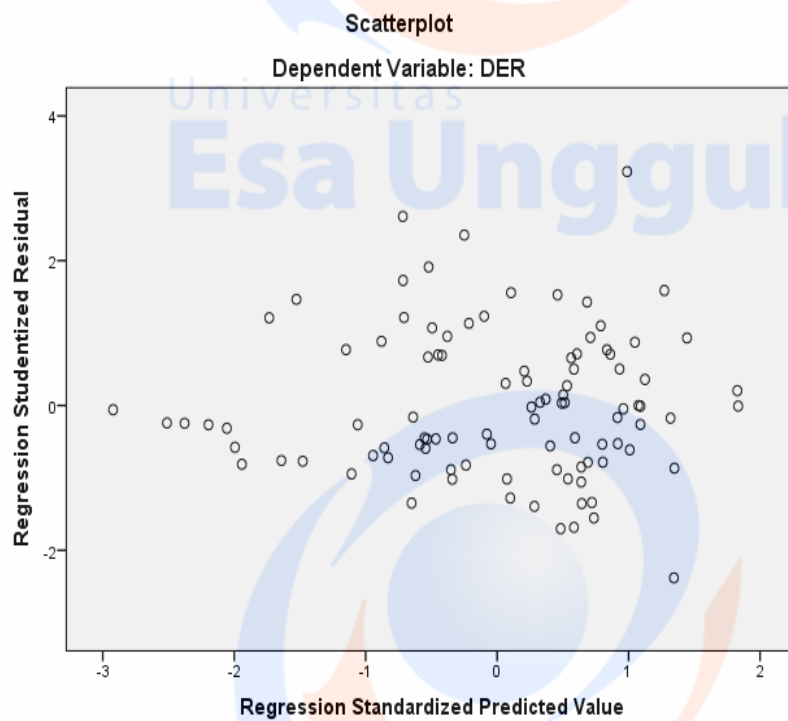
b. Dependent Variable: LNRETURNSAHAM

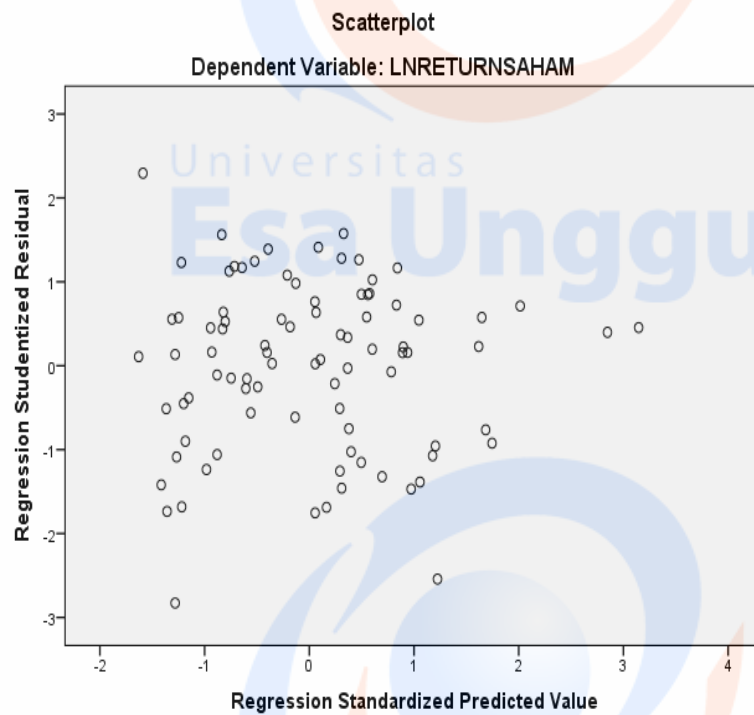
Model Summary^b

Model	Durbin-Watson
1	1.830

a. Predictors: (Constant), DER

b. Dependent Variable: LNRETURNSAHAM

Lampiran 6. Hasil Uji Heteroskedastisitas



Lampiran 7. Hasil Uji Regresi Berganda

Coefficients^a

Model	Unstandardized Coefficients	Standardized Coefficients	t	Sig.	Keterangan
(Constant)	.953	.144	6.615	.000	
1 LNROA	-.093	.048	-.166	-1.909	.059 Ha ₃ =Ditolak
LNCR	-.446	.077	-.507	-5.759	.000 Ha ₄ =Diterima
LNSIZE	-.004	.035	-.010	-.116	.908 Ha ₅ =Ditolak

a. Dependent Variable: DER

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Keterangan	
1	(Constant)	.779	.214		3.638	.000	Ha ₆ =Ditolak Ha ₇ =Ditolak Ha ₈ =Diterima
	LNROA	.040	.072	.055	.554	.581	
	LNCR	-.155	.115	-.134	-1.350	.180	
	LNSIZE	.128	.051	.249	2.483	.015	

a. Dependent Variable: LNRETURNSAHAM

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Keterangan	
1	(Constant)	.299	.106		2.815	.006	Ha ₉ = Ditolak
	DER	-.053	.102	-.044	-.525	.600	

a. Dependent Variable: LNRETURNSAHAM

Lampiran 8. Hasil Uji F (Simultan)**ANOVA^a**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.692	3	1.897	13.429	.000 ^b
	Residual	13.564	96	.141		
	Total	19.256	99			

a. Dependent Variable: DER

b. Predictors: (Constant), LNSIZE, LNROA, LNCR

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.331	3	1.110	3.558	.017 ^b
	Residual	29.960	96	.312		
	Total	33.291	99			

a. Dependent Variable: LNRETURNSAHAM

b. Predictors: (Constant), LNSIZE, LNROA, LNCR

Lampiran 9. Hasil Uji Koefisien Determinasi**Model Summary^b**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.544 ^a	.296	.274	.3758882	1.784

a. Predictors: (Constant), LNSIZE, LNROA, LNCR

b. Dependent Variable: DER

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.316 ^a	.100	.072	.5586428	1.886

a. Predictors: (Constant), LNSIZE, LNROA, LNCR

b. Dependent Variable: LNRETURNSAHAM

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.162 ^a	.026	.015	1.41918	1.830

a. Predictors: (Constant), DER

b. Dependent Variable: LNRETURNSAHAM