

Lampiran 1. Daftar Perusahaan yang Termasuk dalam Sampel

No.	Kode Saham	Nama Emiten
1	BCIP	PT. Bumi Citra Permai Tbk
2	BIKA	PT. Binakarya Jaya Abadi Tbk
3	BKDP	PT. Bukit Darmo Property Tbk
4	BSDE	PT. Bumi Serpong Damai Tbk
5	CTRA	PT. Ciputra Development Tbk
6	LPCK	PT. Lippo Cikarang Tbk
7	LPKR	PT. Lippo Karawaci Tbk
8	MMLP	PT. Mega Manunggal Property Tbk
9	PPRO	PT. PP Properti Tbk

Lampiran 2. Hasil Olah Data Excel

No	Sektor Properti dan Real Estate	Tahun	ROA (X1)	DER (X2)	CR (X3)	Harga Saham (Y)
			Rasio	Rasio	Rasio	(Rp)
1	BCIP	2015	0,008	1,636	1,101	790
		2016	0,063	1,584	1,564	157
		2017	0,063	1,342	1,186	108
		2018	0,059	1,071	1,122	79
		2019	0,027	1,000	1,384	50
2	BIKA	2015	0,036	2,206	2,022	1425
		2016	-0,032	2,586	2,521	400
		2017	-0,019	2,413	3,959	260
		2018	-0,020	2,543	3,211	222
		2019	-0,035	2,841	2,915	190
3	BKDP	2015	-0,036	0,381	0,641	85
		2016	-0,037	0,438	0,208	79
		2017	-0,055	0,568	0,377	78
		2018	-0,048	0,648	0,331	56
		2019	-0,037	0,623	0,705	50

4	BSDE	2015	0,065	0,630	2,732	1850
		2016	0,053	0,572	2,936	1810
		2017	0,112	0,574	2,373	1705
		2018	0,033	0,720	3,362	1350
		2019	0,057	0,623	3,938	635
5	CTRA	2015	0,066	1,012	1,500	1245
		2016	0,040	1,028	1,868	1120
		2017	0,032	1,050	1,936	1010
		2018	0,038	1,060	2,020	980
		2019	0,035	1,038	2,174	575
6	LPCK	2015	0,167	0,507	3,754	7250
		2016	0,095	0,332	4,972	5050
		2017	0,030	0,613	5,810	3140
		2018	0,220	0,225	5,957	1475
		2019	0,031	0,123	6,624	1005
7	LPKR	2015	0,025	1,185	6,913	1015
		2016	0,027	1,066	5,455	680
		2017	0,015	0,901	5,137	378
		2018	0,034	0,983	4,028	322
		2019	-0,037	0,602	5,406	184
8	MMLP	2015	0,036	0,256	2,957	700
		2016	0,101	0,208	0,850	590
		2017	0,055	0,148	1,327	585
		2018	0,046	0,148	1,342	388
		2019	0,041	0,201	1,207	142
9	PPRO	2015	0,056	1,113	1,956	303
		2016	0,041	1,958	1,993	228
		2017	0,037	1,512	2,093	170

	2018	0,030	1,832	1,832	117
	2019	0,018	2,197	1,775	50

Lampiran 3 : Hasil Output Data SPSS

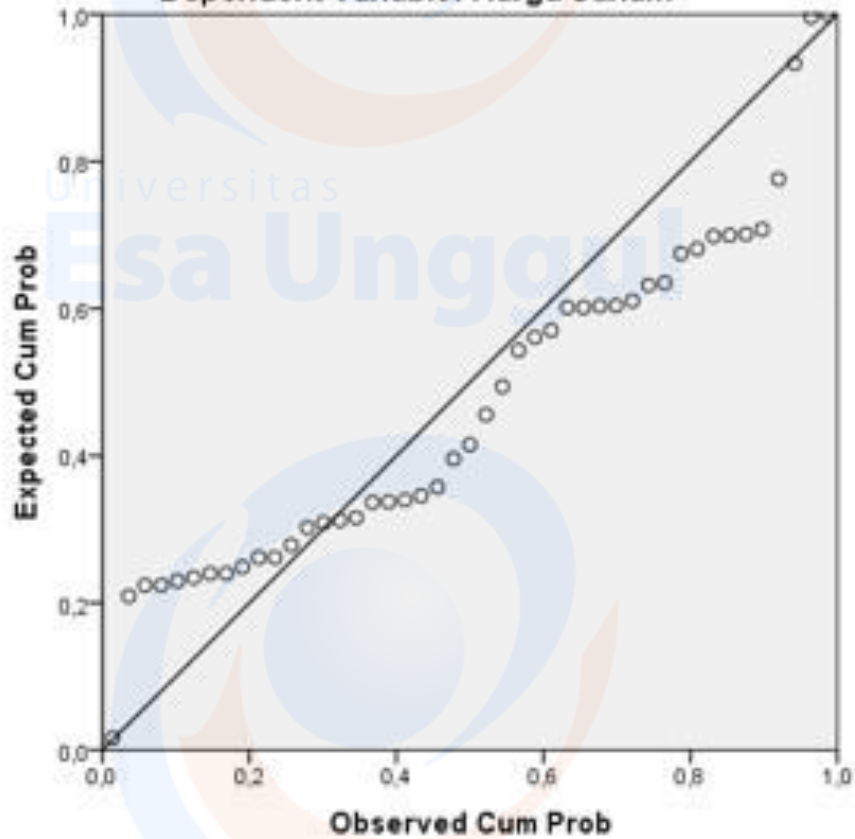
Hasil Uji Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Return on Assets (ROA)	45	-,055	,220	,03413	,053092
Debt to Equity Ratio (DER)	45	,123	2,841	1,02882	,730092
Current Ratio (CR)	45	,208	6,913	2,65498	1,774023
Harga Saham	45	50	7250	890,69	1337,470
Valid N (listwise)	45				

Uji Normalitas

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: Harga Saham



Uji Kolmogorov-Smirnov (Unstandardized Residual)

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		45
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	1056,78688910
	Absolute	,197
Most Extreme Differences	Positive	,197
	Negative	-,179
Kolmogorov-Smirnov Z		1,320
Asymp. Sig. (2-tailed)		,061

a. Test distribution is Normal.

b. Calculated from data.

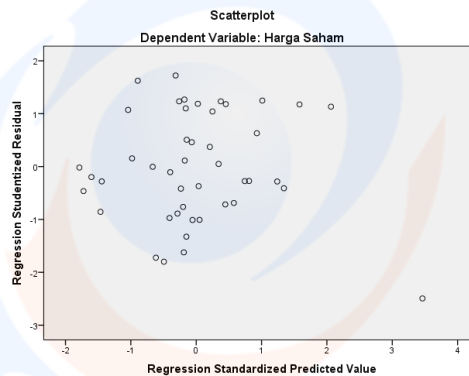
Uji Multikolinearitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	170,603	409,869		,416	,679		
Return on Assets (ROA)	117,044	34,653	,465	3,436	,001	,832	1,202
1 Debt to Equity Ratio (DER)	-169,719	240,297	-,093	-,706	,484	,885	1,130
Current Ratio (CR)	186,453	96,158	,247	1,939	,059	,936	1,068

a. Dependent Variable: Harga Saham

Uji Heterokedastisitas



Uji Autokorelasi sebelum *Cochrane Orcutt*

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	,613 ^a	,376	,330	1094,767	,376	8,224	3	41	,000	1,134

a. Predictors: (Constant), Current Ratio (CR), Debt to Equity Ratio (DER), Return on Assets (ROA)

b. Dependent Variable: Harga Saham

Perhitungan Hasil Uji Autokorelasi sebelum *Cochrane Orcutt*

Keterangan	Nilai
Durbin Watson	1,134
dU	1,6662
4-dU	2,3338
Kesimpulan	dU < DW < 4-dU 1,6662 > 1,134 < 2,3338 Terjadi autokorelasi

Uji Autokorelasi setelah *Cochrane Orcutt*

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,546 ^a	,299	,246	992,07530	1,730

a. Predictors: (Constant), Lag_X3, Lag_X1, Lag_X2

b. Dependent Variable: Lag_Y

Uji Regresi Linear Berganda

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	170,603	409,869		,416	,679
Return on Assets (ROA)	117,044	34,653	,465	3,436	,001
1 Debt to Equity Ratio (DER)	-169,719	240,297	-,093	-,706	,484
Current Ratio (CR)	186,453	96,158	,247	1,939	,059

a. Dependent Variable: Harga Saham

Uji F

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
Regression	29569226,369	3	9856408,790	8,224	,000 ^b
1 Residual	49139135,275	41	1198515,495		
Total	78708361,644	44			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), Current Ratio (CR), Debt to Equity Ratio (DER), Return on Assets (ROA)

Uji T

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
	(Constant)	170,603	409,869		
Return on Assets (ROA)	117,044	34,653	,465	3,436	,001
1 Debt to Equity Ratio (DER)	-169,719	240,297	-,093	-,706	,484
Current Ratio (CR)	186,453	96,158	,247	1,939	,059

a. Dependent Variable: Harga Saham

Uji Koefisien Determinasi (*Adjusted R²*)

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,546 ^a	,299	,246	992,07530	1,730

a. Predictors: (Constant), Lag_X3, Lag_X1, Lag_X2

b. Dependent Variable: Lag_Y