

DAFTAR LAMPIRAN

Hasil Data Mentah 86 Sampel Perusahaan

Nama Perusahaan	ROI	DER	Inflasi	Return Saham
Agung Podomoro Land	0.04	1.81	8.36	0.56
Alam Sutera	0.07	1.04	8.36	0.30
Bekasi Asri Pemula	0.04	0.77	8.36	-0.24
Bumi Citra Permai	0.05	1.35	8.36	0.69
Bekasi Fajar Industrial	0.11	0.52	8.36	0.64
Bhuwanatala Indah permai	0.03	0.37	8.36	0.06
Bukit Sentul	0.00	0.60	8.36	-0.34
Bukit Darmo Property	0.01	0.39	8.36	0.23
Bumi Serpong Damai	0.14	0.23	8.36	0.40
Cowell Development	0.04	1.73	8.36	0.33
Ciputra Development	0.08	0.53	8.36	0.67
Ciputra Property	0.05	0.53	8.36	0.36
Ciputra Surya	0.10	0.15	8.36	1.26
Duta Anggada realty	0.08	0.44	8.36	0.53
Duta Pertiwi	0.09	0.05	8.36	-0.25
Bakrieland	0.01	0.91	8.36	0.00
Eurika prima jakarta	0.00	0.07	8.36	1.11
Megapolitan Development	0.04	0.96	8.36	0.23
Fortune Mate Indonesia	0.01	0.61	8.36	0.17
Gading Development	0.03	0.27	8.36	-0.42
Gowa Makassar	0.08	1.29	8.36	-0.27
Perdana Gapura Prima	0.06	0.72	8.36	0.98
Intiland Development	0.05	0.37	8.36	1.06
Jaya Real Property	0.11	0.01	8.36	0.30
Jababeka Tbk	0.05	0.84	8.36	0.53
Lamicitra Nusantara	0.06	0.59	8.36	0.57
Lippo Cikarang	0.19	0.51	8.36	1.13
Lippo Karawaci	0.08	0.64	8.36	0.12
Modernland	0.07	0.95	8.36	0.33
Metropolitan Kentjana	0.10	1.01	8.36	0.61
Metland	0.10	0.60	8.36	0.17
Nirvana Development	-0.04	0.75	8.36	-0.30
Indonesia Prima Property	0.01	0.29	8.36	0.00

Pakuwon	0.14	0.68	8.36	0.91
Plaza Indonesia Realty	0.08	0.94	8.36	0.95
PP Persero	0.09	5.24	8.36	-0.30
Ristia Bintang Mahkota Sejati	0.02	0.17	8.36	-0.03
Roda Vivatex	0.14	0.23	8.36	0.07
Pikko land	0.17	-0.15	8.36	0.03
SCBD	0.02	0.41	8.36	-0.26
Suryamas dutamakmur	0.01	0.43	8.36	-0.35
Summarecon	0.10	0.68	8.36	0.95
Sitara Propertino	0.00	0.27	8.36	0.00
Agung Podomoro Land	0.05	1.71	3.35	0.00
Alam Sutera	0.04	1.12	3.35	-0.39
Bekasi Asri Pemula	0.01	0.74	3.35	0.00
Bumi Citra Permai	0.01	1.64	3.35	0.10
Bekasi Fajar Industrial	0.05	0.28	3.35	-0.60
Bhuwanatala Indah permai	0.09	0.23	3.35	-0.07
Bukit Sentul	0.01	0.70	3.35	-0.44
Bukit Darmo Property	-0.03	0.38	3.35	-0.08
Bumi Serpong Damai	0.07	0.35	3.35	0.00
Cowell Development	-0.05	2.02	3.35	-0.04
Ciputra Development	0.07	0.63	3.35	0.17
Ciputra Property	0.04	0.63	3.35	-0.51
Ciputra Surya	0.09	0.22	3.35	-0.24
Duta Anggada realty	0.03	0.48	3.35	-0.38
Duta Pertiwi	0.01	0.05	3.35	0.10
Bakrieland	0.00	1.05	3.35	0.00
Eurika prima jakarta	0.00	0.06	3.35	0.03
Megapolitan Development	0.05	0.81	3.35	0.05
Fortune Mate Indonesia	0.27	0.31	3.35	0.78
Gading Development	0.00	0.21	3.35	0.08
Gowa Makassar	0.01	1.30	3.35	0.23
Perdana Gapura Prima	0.05	0.66	3.35	-0.33
Intiland Development	0.04	0.53	3.35	-0.25
Jaya Real Property	0.11	0.01	3.35	-0.28
Jababeka Tbk	0.03	0.95	3.35	-0.16
Lamicitra Nusantara	0.24	0.16	3.35	0.01
Lippo Cikarang	0.17	0.64	3.35	-0.30
Lippo Karawaci	0.02	0.75	3.35	0.01
Modernland	0.07	1.12	3.35	-0.10
Metropolitan Kentjana	0.16	1.02	3.35	0.10
Metland	0.07	0.64	3.35	-0.52

Nirvana Development	-0.01	0.14	3.35	-0.41
Indonesia Prima Property	-0.03	0.26	3.35	-0.12
Pakuwon	0.08	0.75	3.35	-0.04
Plaza Indonesia Realty	0.06	0.92	3.35	0.07
PP Persero	0.10	2.74	3.35	0.08
Ristia Bintang Mahkota Sejati	-0.02	0.08	3.35	-0.28
Roda Vivatex	0.14	0.19	3.35	0.14
Pikko land	0.15	0.05	3.35	0.29
SCBD	0.03	0.47	3.35	-0.15
Suryamas dutamakmur	0.02	0.29	3.35	-0.23
Summarecon	0.04	0.82	3.35	0.09
Sitara Propertino	0.00	0.24	3.35	0.26

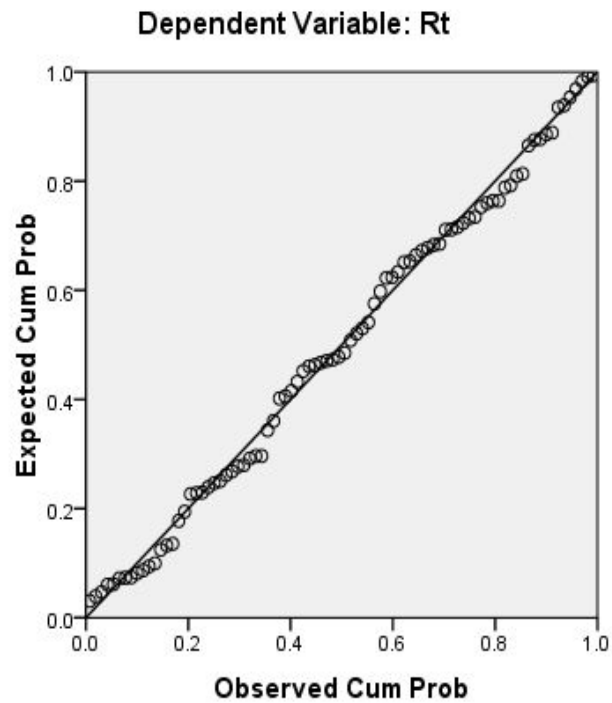
Sumber : Bursa Efek Indonesia , data diolah peneliti, 2016

Tabel 4.3. Hasil Statistik Deskriptif

Descriptive Statistics

	Mean	Std. Deviation	N
Rt	.1181	.42477	86
ROI	.0587	.05921	86
DER	.6878	.70511	86
Inflasi	5.8550	2.51969	86

Normal P-P Plot of Regression Standardized Residual



Gambar 4.1. Uji Normalitas Data Return Saham

Tabel 4.5. Hasil Uji Multikolinearitas

		Coefficients ^a	
		Collinearity Statistics	
Model		Tolerance	VIF
1	(Constant)		
	ROI	.991	1.009
	DER	.995	1.005
	Inflasi	.993	1.007

Tabel 4.6. Hasil Uji Autokorelasi**Model Summary^b**

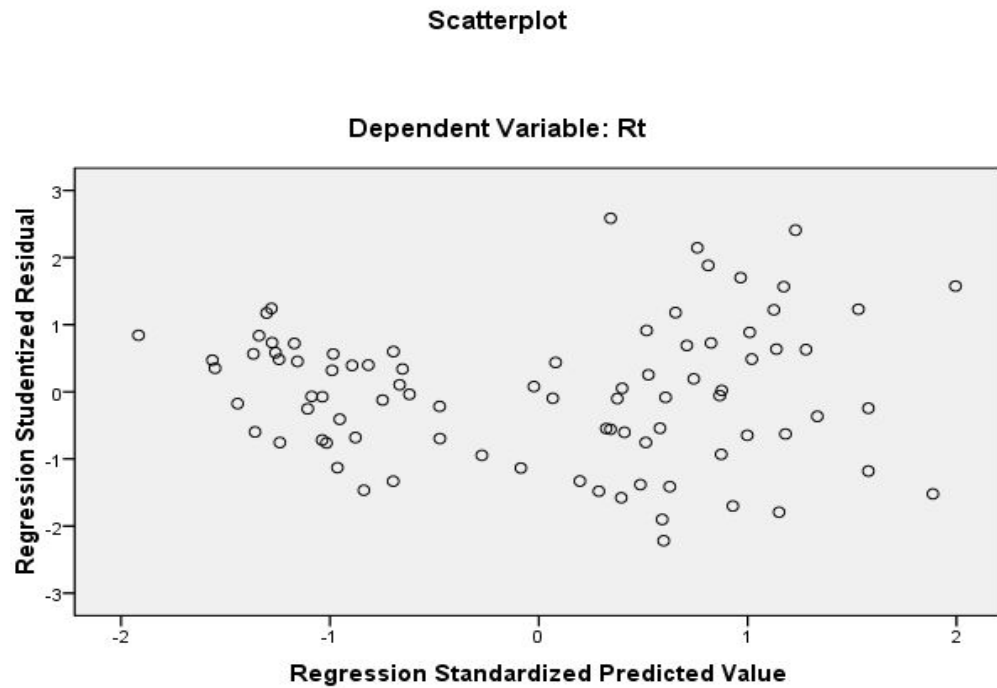
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.637 ^a	.406	.359	.94319	1.954

a. Predictors: (Constant), Inflasi, DER, ROI

b. Dependent Variable: Rt

Tabel 4.7. Ringkasan Hasil Uji Autokorelasi

Uji Auto Korelasi menggunakan Durbin Watson			
No.	Nama/ Label	Keterangan	Nilai / Jumlah
1	T	Jumlah Sampel (n)	86
2	K	Jumlah Variabel	4
3	DW	Nilai Durbin Watson	1.954
4	(4-dU)	Formula	2.278
5	dL	Batas bawah Durbin Watson	1.554
6	dU	Batas atas Durbin Watson	1.722



Gambar 4.2. Uji Heteroskedastisitas

Tabel 4.8. Hasil Pengujian F (Uji Simultan)

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4.626	3	1.542	11.805	.000 ^a
	Residual	10.711	82	.131		
	Total	15.337	85			

a. Predictors: (Constant), Inflasi, DER, ROI

b. Dependent Variable: Rt

Tabel 4.9. Hasil Pengujian T (Uji Parsial)

Coefficients^a					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1	(Constant)	-.425	.110		
	ROI	2.085	.665	.291	3.135
	DER	-.025	.056	-.041	-.446
	Inflasi	.075	.016	.444	4.789

a. Dependent Variable: Rt

Tabel 4.10. Uji Regresi Determinasi (R²)

Model Summary^b				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.549 ^a	.302	.276	.36141

a. Predictors: (Constant), Inflasi, DER, ROI

b. Dependent Variable: Rt

Tabel 4.11. Tabel Hasil Analisa Regresi Linier Berganda

Coefficients^a					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1	(Constant)	-.425	.110		
	ROI	2.085	.665	.291	3.135
	DER	-.025	.056	-.041	-.446
	Inflasi	.075	.016	.444	4.789

a. Dependent Variable: Rt

