

Lampiran 1:

**Daftar Sampel Perusahaan Sektor property,
real estate & building construction**

NO	KODE SAHAM	NAMA EMITEN
Sub Sektor Property & Real Estate		
1	BSDE	Bumi Serpong Damai Tbk.
2	CTRA	Ciputra Development Tbk.
3	CTRP	Ciputra Property Tbk.
4	CTRS	Ciputra Surya Tbk.
5	GMTD	Goa Makassar Tourism Develpoment Tbk.
6	MKPI	Metropolitan Kentjana Tbk.
7	MTLA	Metropolitan Land Tbk.
8	PWON	Pakuwob Jati Tbk.
Sub Sektor Building Construction		
9	ADHI	Adhi Karya (Persero) Tbk.
10	PTPP	Pembangunan Perumahan (persero) Tbk.
11	TOTL	Total Bangun Persada Tbk.
12	WIKA	Wijaya Karya (persero) Tbk.

Lampiran 2:

**Daftar Data Sekunder Perusahaan Property, Real Estate
& Building Construction**

NAMA EMITEN	EPS (Rp)			DPR (%)			KEPEMILIKAN	RETURN SAHAM (%)		
	2012	2013	2014	2012	2013	2014	INSTITUSIONAL (%)	2012	2013	2014
SUB SEKTOR PROPERTY & REAL ESTATE										
BSDE	73.5	153.82	207.96	20.41	9.75	7.21	0.53	0.13	0.16	0.4
CTRA	38.84	64.4	87.36	30.89	29.5	924.88	0.44	0.48	-0.06	0.67
CTRP	50	70	66	30.83	30.63	580.87	0.56	0.22	0.03	0.36
CTRS	138.42	201.8	263.8	30.34	29.73	9.86	0.63	1.59	-0.42	1.26
GMTD	633.98	906.35	1198.91	7.89	5.52	5.42	0.65	0	11.58	-0.27
MKPI	382.89	385.53	461.37	43.09	106.35	48.49	0.76	0.34	1.44	0.61
MTLA	26.9	31.83	35.35	19.96	20.42	1042.36	0.89	1.2	-0.3	0.17
PWON	15.53	23.52	52.23	22.53	19.13	8.62	0.52	0.2	0.2	0.91
SUB SEKTOR KONTRUKSI & BANGUNAN										
ADHI	117.46	225.38	179.91	20	30	20	0.51	2.03	-0.14	1.3
PTPP	63.95	86.88	109.85	30	30	20	0.51	0.71	0.4	2.08
TOTL	53.29	56.98	48	55.04	61.43	62.5	0.57	2.16	-0.44	1.24
WIKA	74.99	92.82	100.04	29.76	29.97	20.02	0.65	1.43	0.07	1.33

Lampiran 3:

Hasil Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
RETURN_SAHAM	36	-.44	11.58	.9186	1.96550
EPS	36	15.53	1198.91	188.3289	255.15744
DPR	36	5.42	1042.36	97.0389	237.88999
IO	36	.44	.89	.6017	.12113
Valid N (listwise)	36				

Lampiran 4:

Hasil Normalitas Data

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		36
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1.80855577
	Absolute	.197
Most Extreme Differences	Positive	.197
	Negative	-.168
Kolmogorov-Smirnov Z		1.180
Asymp. Sig. (2-tailed)		.124

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 5:

Hasil Uji Multikolonieritas

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.682	1.626		.420	.678		
	EPS	.003	.001	.393	2.314	.027	.918	1.090
	DPR	.000	.001	-.021	-.125	.901	.943	1.060
	IO	-.527	2.745	-.032	-.192	.849	.925	1.082

b. Dependent Variable: RETURN_SAHAM
Sumber: Data Sekunder diolah, 2015

Lampiran 6:

Hasil Uji Heteroskedastisitas

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.100	2.873		.035	.973
	LNEPS	.528	.387	.208	1.364	.182
	LNDPR	-1.088	.325	-.504	-3.352	.002
	LNIO	.427	2.006	.031	.213	.833

Dependent Variable: LNRES2

Sumber: Data Sekunder diolah, 2015

Lampiran 7:

Hasil Uji Heteroskedastisitas dengan T Tabel

Variabel Independen	T hitung	T Tabel	Keterangan
EPS	1,364	2,037	Tidak Heteroskedastisitas
DPR	-3,352	2,037	Tidak Heteroskedastisitas
IO	0.213	2,037	Tidak Heteroskedastisitas

Lampiran 8:

Hasil Uji Autokorelasi

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.391 ^a	.153	.074	1.89153	2.029

a. Predictors: (Constant), IO, DPR, EPS

c. Dependent Variable: RETURN_SAHAM

Sumber: Data Sekunder diolah, 2015

Lampiran 9:

Hasil Analisis Regresi Berganda

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.682	1.626		.420	.678
1 EPS	.003	.001	.393	2.314	.027
1 DPR	.000	.001	-.021	-.125	.901
1 IO	-.527	2.745	-.032	-.192	.849

a. Dependent Variable: RETURN_SAHAM

Lampiran 10:

Hasil Koefisien Determinasi (R^2)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.392 ^a	.153	.074	1.89143

b. Predictors: (Constant), IO, DPR, EPS

Sumber: *Data Sekunder diolah, 2015*

Lampiran 11:

Hasil Uji Parsial (t-Test)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.682	1.626		.420	.678
	EPS	.003	.001	.393	2.314	.027
	DPR	.000	.001	-.021	-.125	.901
	IO	-.527	2.745	-.032	-.192	.849

a. Dependent Variable: RETURN_SAHAM