



LAMPIRAN

Lampiran 01. Daftar Sampel Perusahaan

Daftar Sampel Perusahaan

No	Kode Perusahaan	Nama Perusahaan
1.	APLN	Agung Podomoro Land Tbk
2.	ASRI	Alam Sutera <i>Realty</i> Tbk
3.	BAPA	Bekasi Asri Pemula Tbk
4.	BCIP	Bumi Citra Permai Tbk
5.	BEST	Bekasi Fajar Industrial Estate Tbk
6.	BIPP	Bhuanatala Indah Permai Tbk
7.	BKSL	Sentul City Tbk
8.	BSDE	Bumi Serpong Damai Tbk
9.	COWL	<i>Cowell Development</i> Tbk
10.	CTRA	<i>Ciputra Development</i> Tbk
11.	DART	Duta Anggada <i>Realty</i> Tbk
12.	DILD	<i>Intiland Development</i> Tbk
13.	DUTI	Duta Pertiwi Tbk
14.	ELTY	<i>Bakrieland Development</i> Tbk
15.	EMDE	<i>Megapolitan Developments</i> Tbk
16.	FMII	<i>Fortune Mate</i> Indonesia Tbk
17.	GAMA	<i>Gading Development</i> Tbk
18.	GMTD	Gowa Makasar <i>Tourism Dev</i> Tbk
19.	GPRA	Perdana Gapuraprima Tbk
20.	GWSA	<i>Greenwood Sejahtera</i> Tbk
21.	JRPT	Jaya <i>Real Property</i> Tbk
22.	KIJA	Kawasan Indutri Jababeka Tbk
23.	LCGP	Eureka Prima Jakarta Tbk
24.	LPCK	Lippo Cikarang Tbk
25.	LPKR	Lippo Karawaci Tbk
26.	MDLN	<i>Modernland Realty Ltd</i> Tbk
27.	MKPI	Metropolitan Kentjana Tbk
28.	MTLA	Metropolitan <i>Land</i> Tbk
29.	MTSM	Metro <i>Realty</i> Tbk
30.	NIRO	<i>City Retail Developments</i> Tbk
31.	OMRE	Indonesia Prima <i>Property</i> Tbk
32.	PLIN	Plaza Indonesia <i>Realty</i> Tbk
33.	PWON	Pakuwon Jati Tbk
34.	RBMS	Ristia Bintang Mahkotasejati Tbk
35.	RDTX	Roda <i>Vivatex</i> Tbk
36.	RIMO	Rimo Internasional Lestari Tbk
37.	RODA	Pikko <i>Land Development</i> Tbk
38.	SCBD	Danayasa Arthatama Tbk
39.	SMDM	Suryamas Dutamakmur Tbk

40.	SMRA	Summarecon Agung Tbk
41.	TARA	Sitara Propertindo Tbk

(Sumber: Invesnesia.com)

Lampiran 02. Hasil Output SPSS

Uji Deskriptif Data

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
X1	205	-5.88	15.53	5.3417	4.60264
X2	205	1.25	17.10	7.0515	3.28144
X3	41	-.049	.050	-.00433	.014232
Y	205	3.31	19.00	11.3450	4.52908
Valid N (listwise)	41				

Uji Asumsi Klasik

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		41
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	1.09709611
Most Extreme Differences	Absolute	.137
	Positive	.137

	Negative	-.129
Kolmogorov-Smirnov Z		.878
Asymp. Sig. (2-tailed)		.424

a. Test distribution is Normal.

b. Calculated from data.

Uji Multikolinieritas dan Uji T

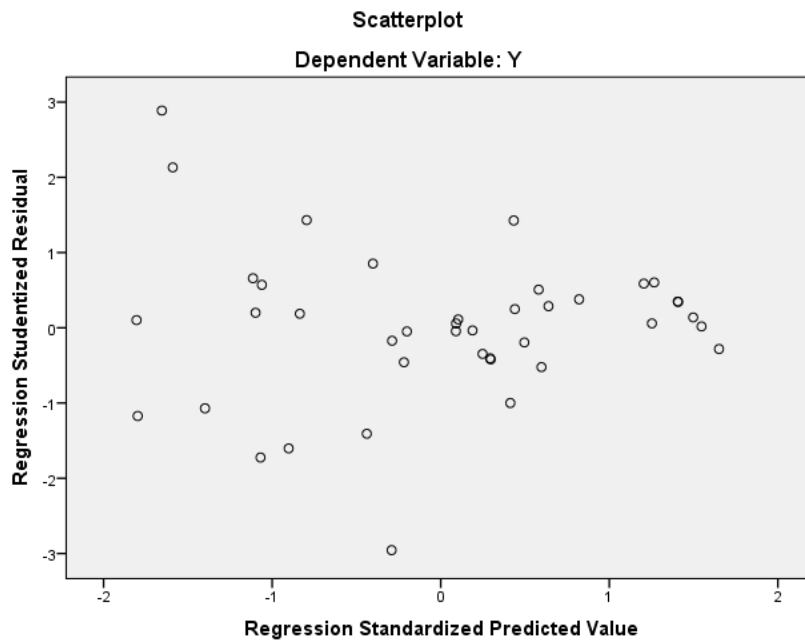


Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	4.209	.449		9.371	.000					
	X1	.125	.056	.211	2.230	.032	.755	.344	.146	.479	2.089
	X2	.607	.078	.713	7.786	.000	.880	.788	.509	.510	1.961
	X3	34.437	13.246	.178	2.600	.013	.317	.393	.170	.915	1.092

a. Dependent Variable: Y



Uji Heteroskedastisitas



Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
	(Constant)	1.481	.287		5.153	.000
1	X1	-.041	.036	-.239	-1.151	.257
	X2	-.072	.050	-.290	-1.439	.158
	X3	.962	8.477	.017	.113	.910

a. Dependent Variable: abs_res

Uji Koefisien Determinasi (R^2)

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	.918 ^a	.842	.829	1.14071	.842	65.711	3	37	.000	1.771

a. Predictors: (Constant), X3, X2, X1

b. Dependent Variable: Y

Uji Regresi Linier Berganda

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	4.209	.449		9.371	.000			
	X1	.125	.056	.211	2.230	.032	.755	.344	.146
	X2	.607	.078	.713	7.786	.000	.880	.788	.509
	X3	34.437	13.246	.178	2.600	.013	.317	.393	.170

Data Kinerja Keuangan (X1), Ukuran Perusahaan (X2), Risiko Sistematis, dan Return Saham pada perusahaan Properti yang terdaftar di BEI Tahun 2015-2019

KODE PERUSAHAAN	VARIABEL	2015	2016	2017	2018	2019
APLN	X1	5.00	2.98	3.88	7.84	4.60
	X2	6.00	3.00	3.00	2.33	6.00
	X3	-0.004				
	Y	5.00	6.50	7.00	8.50	9.00
ASRI	X1	-1.68	3.00	-2.00	-5.88	-2.23
	X2	2.40	3.35	3.70	2.54	6.25
	X3	-0.004				
	Y	8.00	4.45	6.95	7.20	6.50
BAPA	X1	1.24	6.83	4.34	2.45	3.64
	X2	2.23	7.75	7.00	7.14	6.80
	X3	-0.004				
	Y	3.31	9.24	8.14	8.00	8.50
BCIP	X1	4.43	1.25	1.50	-3.50	6.55
	X2	7.76	2.25	4.00	1.25	5.94
	X3	.013				
	Y	9.50	4.35	5.00	4.60	7.12
BEST	X1	11.90	9.45	5.54	5.12	9.00
	X2	4.80	11.34	8.55	7.45	10.13
	X3	-0.011				
	Y	9.35	12.30	9.35	9.45	11.56

BIPP	X1	14.85	7.12	15.53	6.65	5.67
	X2	9.00	8.90	10.10	9.12	9.50
	X3	-.017				
	Y	13.00	10.10	12.90	11.75	11.00
BKSL	X1	10.10	8.00	12.95	6.00	9.75
	X2	12.40	12.25	11.45	8.00	11.25
	X3	-.008				
	Y	13.00	13.00	13.00	9.30	12.76
BSDE	X1	5.80	9.78	7.56	6.50	7.00
	X2	8.33	8.45	9.90	8.33	12.75
	X3	.001				
	Y	8.99	10.45	10.00	9.34	13.00
COWL	X1	9.20	5.00	2.98	3.88	7.84
	X2	8.50	6.00	3.00	3.00	2.33
	X3	.001				
	Y	11.10	12.45	15.57	17.23	17.00
CTRA	X1	4.60	-1.68	3.00	-2.00	-5.88
	X2	6.00	2.40	3.35	3.70	2.54
	X3	.007				
	Y	18.20	17.75	19.00	15.75	17.11
DART	X1	-2.23	1.24	6.83	4.34	2.45
	X2	6.25	2.23	7.75	7.00	7.14
	X3	-.014				
	Y	16.10	18.83	19.00	15.55	17.00

DILD	X1	3.64	4.43	1.25	1.50	-3.50
	X2	6.80	7.76	2.25	4.00	1.25
	X3	-.035				
	Y	17.23	19.00	16.00	16.77	18.34
DUTI	X1	6.55	11.90	9.45	5.54	5.12
	X2	5.94	4.80	11.34	8.55	7.45
	X3	-.019				
	Y	17.00	17.90	7.00	8.50	9.00
ELTY	X1	9.00	14.85	7.12	15.53	6.65
	X2	10.13	9.00	8.90	10.10	9.12
	X3	-.010				
	Y	8.00	4.45	6.95	7.20	6.50
EMDE	X1	5.67	10.10	8.00	12.95	6.00
	X2	9.50	12.40	12.25	11.45	8.00
	X3	-.007				
	Y	3.31	9.24	8.14	8.00	8.50
FMII	X1	9.75	5.80	9.78	7.56	6.50
	X2	11.25	8.33	8.45	9.90	8.33
	X3	.002				
	Y	9.50	4.35	5.00	4.60	7.12
GAMA	X1	7.00	9.20	5.00	2.98	3.88
	X2	12.75	8.50	6.00	3.00	3.00
	X3	-.006				
	Y	9.35	12.30	9.35	9.45	11.56

GMTD	X1	7.84	4.60	-1.68	3.00	-2.00
	X2	2.33	6.00	2.40	3.35	3.70
	X3	-0.001				
	Y	13.00	10.10	12.90	11.75	11.00
GPRA	X1	-5.88	-2.23	1.24	6.83	4.34
	X2	2.54	6.25	2.23	7.75	7.00
	X3	-0.001				
	Y	13.00	13.00	13.00	9.30	12.76
GWSA	X1	2.45	3.64	4.43	1.25	1.50
	X2	7.14	6.80	7.76	2.25	4.00
	X3	-0.049				
	Y	8.99	10.45	10.00	9.34	13.00
JRPT	X1	-3.50	6.55	11.90	5.00	2.98
	X2	1.25	5.94	4.80	6.00	3.00
	X3	.020				
	Y	11.10	12.45	15.57	17.23	17.00
KIJA	X1	3.88	7.84	4.60	-1.68	3.00
	X2	3.00	2.33	6.00	2.40	3.35
	X3	-0.001				
	Y	18.20	17.75	19.00	15.75	17.11
LCGP	X1	-2.00	-5.88	-2.23	1.24	6.83
	X2	3.70	2.54	6.25	2.23	7.75
	X3	-0.008				
	Y	16.10	18.83	19.00	15.55	17.00

LPCK	X1	4.34	2.45	3.64	4.43	1.25
	X2	7.00	7.14	6.80	7.76	2.25
	X3	-.001				
	Y	17.23	19.00	16.00	16.77	18.34
LPKR	X1	1.50	-3.50	6.55	11.90	9.45
	X2	4.00	1.25	5.94	4.80	11.34
	X3	-.010				
	Y	17.00	17.90	5.00	6.50	7.00
MDLN	X1	5.54	5.12	9.00	14.85	7.12
	X2	8.55	7.45	10.13	9.00	8.90
	X3	.050				
	Y	8.50	9.00	8.00	4.45	6.95
MKPI	X1	15.53	6.65	5.67	10.10	8.00
	X2	10.10	9.12	9.50	12.40	12.25
	X3	-.005				
	Y	7.20	6.50	3.31	9.24	8.14
MLTA	X1	12.95	6.00	9.75	5.80	9.78
	X2	11.45	8.00	11.25	8.33	8.45
	X3	.000				
	Y	8.00	8.50	9.50	4.35	5.00
MTSM	X1	7.56	6.50	7.00	9.20	-3.50
	X2	9.90	8.33	12.75	8.50	1.25
	X3	-.012				
	Y	4.60	7.12	9.35	12.30	9.35

NIRO	X1	2.45	-4.22	9.45	5.54	5.12
	X2	5.94	4.80	11.34	8.55	7.45
	X3	.000				
	Y	9.45	11.56	13.00	10.10	12.90
MORE	X1	9.00	7.00	7.12	8.23	6.65
	X2	10.13	9.00	8.90	10.10	9.12
	X3	.000				
	Y	11.75	11.00	13.00	13.00	13.00
PLIN	X1	8.00	10.10	10.00	7.80	6.00
	X2	9.50	12.40	12.25	11.45	8.00
	X3	.000				
	Y	9.30	12.76	8.99	10.45	10.00
PWON	X1	9.75	5.80	7.00	5.00	2.98
	X2	11.25	8.33	8.45	6.00	3.00
	X3	-.004				
	Y	9.34	13.00	11.10	12.45	15.57
RBMS	X1	3.88	7.84	4.60	-1.68	3.00
	X2	3.00	2.33	6.00	2.40	3.35
	X3	-.004				
	Y	17.23	17.00	18.20	17.75	19.00
RDTX	X1	-2.00	-5.88	-2.23	1.24	6.83
	X2	3.70	2.54	6.25	2.23	7.75
	X3	-.004				
	Y	15.75	17.11	16.10	18.83	19.00

RIMO	X1	4.34	2.45	3.64	4.43	1.25
	X2	7.00	7.14	6.80	7.76	2.25
	X3	.003				
	Y	15.55	17.00	17.23	19.00	16.00
RODA	X1	1.50	-3.50	6.55	11.90	9.45
	X2	4.00	1.25	5.94	4.80	11.34
	X3	-.011				
	Y	16.77	18.34	17.00	17.90	5.00
SCBD	X1	5.54	5.12	9.00	14.85	7.12
	X2	8.55	7.45	10.13	9.00	8.90
	X3	-.017				
	Y	6.50	7.00	8.50	9.00	8.00
SMDM	X1	15.53	6.65	5.67	10.10	8.00
	X2	10.10	9.12	9.50	12.40	12.25
	X3	-.008				
	Y	4.45	6.95	7.20	6.50	3.31
SMRA	X1	12.95	6.00	9.75	5.80	9.78
	X2	11.45	8.00	11.25	8.33	8.45
	X3	.001				
	Y	9.24	8.14	8.00	8.50	9.50
TARA	X1	7.56	6.50	7.00	9.20	10.78
	X2	9.90	8.33	12.75	8.50	17.10
	X3	.001				
	Y	4.35	5.00	4.60	7.12	9.35

RIWAYAT HIDUP



Ni Kadek Puspita Sari lahir di Br.Sebatu pada tanggal 31 Desember 1998. Penulis lahir dari pasangan I Made Utama dan Ni Wayan Sukardi. Penulis berkebangsaan Indonesia dan beragama Hindu. Penulis menyelesaikan pendidikan dasar di SD Negeri 3 Sebatu dan lulus pada tahun 2011. Kemudian melanjutkan pendidikan di SMP Negeri 3 Tegallalang dan lulus pada tahun 2014. Pada tahun 2017, penulis lulus dari SMK Negeri 1 Mas Ubud jurusan Akuntansi dan melanjutkan ke S1 jurusan Ekonomi dan Akuntansi, Program Studi S1 Akuntansi di Universitas Pendidikan Ganesha (Undiksha). Pada tahun 2021 penulis telah menyelesaikan Skripsi yang berjudul “ Pengaruh Kinerja Keuangan, Ukuran Perusahaan dan Risiko Sistematis Terhadap *Return Saham* Studi Kasus pada Sub Sektor Perusahaan Properti yang Terdaftar di Bursa Efek Indonesia”.