

LAMPIRAN

Lampiran 1 :**Daftar Perusahaan Sampel**

No	Kode	Nama Perusahaan
1	APLN	PT. Agung Podomoro Land Tbk
2	ASRI	PT. Alam Sutera Realty Tbk
3	BCIP	PT. Bumi Citra Permai Tbk
4	BEST	PT. Bekasi Fajar Industrial Estate Tbk
5	BKSL	PT. Sentul City Tbk
6	BSDE	PT. Bumi Serpong Damai Tbk
7	CTRA	PT. Ciputra Development Tbk
8	DART	PT. Duta Anggada Realty Tbk
9	DILD	PT. Intiland Development Tbk
10	DUTI	PT. Duta Pertiwi Tbk
11	EMDE	PT. Megapolitan Development Tbk
12	GAMA	PT. Gading Development Tbk
13	GMTD	PT. Gowa Makassar Tourism Development Tbk
14	GPRA	PT. Perdana Gapura Prima Tbk
15	GWSA	PT. Greenwood Sejahtera Tbk
16	JRPT	PT. Jaya Real Property Tbk
17	KIJA	PT. Kawasan Industri Jababeka Tbk
18	LPCK	PT. Lippo Cikarang Tbk
19	LPKR	PT. Lippo Karawaci Tbk
20	MDLN	PT. Modernland Realty Tbk
21	MKPI	PT. Metropolitan Kentjana Tbk
22	MTLA	PT. Metropolitan Land Tbk
23	PLIN	PT. Plaza Indonesia Realty Tbk
24	PUDP	PT. Pudjiadi Prestige Tbk
25	PWON	PT. Pakuwon Jati Tbk
26	RDTX	PT. Roda Vivatex Tbk
27	RODA	PT. Pikko Land Development Tbk
28	SCBD	PT. Danayasa Arthatama Tbk
29	SMDM	PT. Suryamas Dutamakmur Tbk
30	SMRA	PT. Summarecon Agung Tbk

Lampiran 2 :**Data Mentah Harga Saham**

No	Nama	2013	2014	2015	2016	2017
1	APLN	361,66	304,83	368,92	277,00	223,17
2	ASRI	749,58	518,83	488,00	413,17	358,83
3	BCIP	365,42	500,58	797,92	728,42	154,50
4	BEST	673,33	573,67	454,83	282,58	296,33
5	BKSL	240,83	131,50	90,83	83,08	111,67
6	BSDE	1.585,00	1.598,33	1.810,00	1.925,42	1.786,67
7	CTRA	1.051,18	1.071,25	1.228,10	1.390,53	1.209,17
8	DART	698,33	622,08	663,75	433,00	338,83
9	DILD	433,33	504,33	563,92	537,08	413,00
10	DUTI	4.031,25	4.480,50	6.068,75	6.100,00	5.412,50
11	EMDE	124,50	129,67	141,58	154,75	254,67
12	GAMA	333,17	52,00	50,42	50,00	52,42
13	GMTD	5.325,83	6.943,75	7.947,92	6.787,50	7.956,25
14	GPRA	153,42	225,75	248,50	198,25	139,75
15	GWSA	212,83	178,50	135,33	132,33	134,08
16	JRPT	887,92	934,17	965,42	791,25	876,25
17	KIJA	269,94	254,41	256,03	275,33	309,64
18	LPCK	6.070,83	8.070,83	9.302,08	6.416,67	4.228,33
19	LPKR	1.225,83	1.033,75	1.179,58	990,83	691,92
20	MDLN	424,58	466,67	494,42	379,92	294,83
21	MKPI	7.316,67	13.745,83	16.085,42	21.104,17	29.310,42
22	MTLA	500,41	428,88	334,95	283,25	336,00
23	PLIN	1.865,42	2.551,67	3.447,92	4.174,58	4.471,67
24	PUDP	543,00	471,58	403,25	386,33	427,50
25	PWON	331,25	402,50	448,58	580,83	628,33
26	RDTX	4.935,42	5.300,00	5.783,33	7.341,67	7.579,17
27	RODA	424,58	394,92	439,58	482,08	200,67
28	SCBD	2.205,56	3.259,55	2.220,83	1.642,00	1.980,00
29	SMDM	199,25	168,50	121,83	89,50	99,00
30	SMRA	1.064,58	1.222,92	1.630,83	1.599,17	1.160,00

Lampiran 3:**Data Mentah *Return On Equity (ROE)***

No	Nama	2013	2014	2015	2016	2017
1	APLN	13,70	12,60	12,80	9,90	17,50
2	ASRI	17,00	18,00	10,00	7,00	16,00
3	BCIP	11,59	12,18	2,10	16,19	14,86
4	BEST	35,00	15,00	7,00	10,00	13,00
5	BKSL	8,74	0,62	1,02	7,85	4,70
6	BSDE	21,66	21,66	10,64	8,30	17,70
7	CTRA	15,00	17,30	15,30	8,10	6,70
8	DART	6,20	12,60	5,20	5,30	0,80
9	DILD	8,19	10,05	8,69	6,08	5,23
10	DUTI	12,50	11,18	9,82	10,79	7,78
11	EMDE	6,00	7,00	9,00	10,00	13,00
12	GAMA	1,97	4,33	0,45	0,11	0,04
13	GMTD	22,70	17,90	21,40	13,60	9,70
14	GPRA	13,30	10,47	7,70	4,65	3,61
15	GWSA	13,41	11,40	20,16	3,24	2,82
16	JRPT	20,41	22,68	21,00	20,74	18,69
17	KIJA	2,40	8,50	7,00	8,00	3,00
18	LPCK	32,39	31,59	25,17	12,72	4,77
19	LPKR	11,23	17,82	5,41	5,56	2,87
20	MDLN	52,43	13,27	14,42	7,60	8,69
21	MKPI	19,10	20,40	31,44	32,29	26,22
22	MTLA	13,65	15,23	10,84	12,65	18,37
23	PLIN	1,54	15,17	11,62	31,75	29,01
24	PUDP	9,58	5,18	8,90	6,96	1,80
25	PWON	29,20	40,70	14,80	16,20	15,80
26	RDTX	17,30	17,20	16,30	14,20	12,00
27	RODA	21,89	24,58	19,11	2,21	1,49
28	SCBD	40,90	3,30	4,20	8,20	5,30
29	SMDM	1,20	2,00	3,10	0,80	0,80
30	SMRA	27,35	25,20	14,13	7,41	6,37

Lampiran 4:**Data Mentah *Return On Asset* (ROA)**

No	Nama	2013	2014	2015	2016	2017
1	APLN	5,30	4,50	4,60	3,70	6,90
2	ASRI	6,00	7,00	4,00	3,00	7,00
3	BCIP	5,81	5,17	2,18	7,70	6,35
4	BEST	26,00	11,00	5,00	6,00	8,00
5	BKSL	5,68	0,39	0,60	4,95	3,12
6	BSDE	12,87	14,16	6,53	5,30	11,20
7	CTRA	4,80	5,60	4,90	3,50	2,80
8	DART	3,80	8,00	3,10	3,20	0,50
9	DILD	4,75	5,20	4,16	2,70	2,39
10	DUTI	10,13	8,60	7,44	8,67	6,13
11	EMDE	4,00	4,00	5,00	5,00	6,00
12	GAMA	1,59	3,40	0,37	0,09	0,03
13	GMTD	7,00	7,80	9,30	7,10	5,50
14	GPRA	7,99	6,08	4,63	2,99	2,49
15	GWSA	12,66	10,68	18,57	3,02	2,62
16	JRPT	8,86	10,89	11,48	12,00	11,79
17	KIJA	1,20	4,60	3,00	4,00	1,00
18	LPCK	15,32	19,27	16,71	9,55	2,98
19	LPKR	5,08	8,29	2,48	2,69	1,51
20	MDLN	25,41	6,82	6,80	3,45	4,21
21	MKPI	12,90	10,10	15,58	18,14	17,48
22	MTLA	8,50	9,52	6,62	8,04	11,31
23	PLIN	0,81	7,90	5,99	15,82	6,17
24	PUDP	7,20	3,68	6,19	4,32	1,19
25	PWON	12,20	15,00	7,50	8,60	8,70
26	RDTX	12,80	14,20	13,80	12,40	17,40
27	RODA	13,70	16,87	14,83	1,78	1,15
28	SCBD	31,60	2,40	2,90	5,90	3,90
29	SMDM	0,90	1,40	2,40	0,70	0,60
30	SMRA	9,59	10,19	5,67	2,91	2,46

Lampiran 5:**Data Mentah *Earning Per Share* (EPS)**

No	Nama	2013	2014	2015	2016	2017
1	APLN	41,53	41,56	41,47	32,63	70,83
2	ASRI	44,62	55,85	30,36	25,89	70,23
3	BCIP	17,25	22,07	2,63	34,70	36,83
4	BEST	77,80	40,58	21,94	34,83	50,10
5	BKSL	20,07	1,69	1,44	16,34	8,41
6	BSDE	153,82	211,19	112,44	93,32	255,64
7	CTRA	64,00	87,00	84,00	55,00	48,00
8	DART	58,00	130,00	57,00	61,00	10,00
9	DILD	31,00	42,00	39,00	29,00	29,00
10	DUTI	356,14	314,83	289,14	380,36	289,36
11	EMDE	10,00	13,00	18,00	20,00	31,00
12	GAMA	2,00	4,72	0,51	0,21	0,02
13	GMTD	904,50	1.198,90	1.170,90	856,00	672,00
14	GPRA	23,08	21,15	21,09	10,17	7,45
15	GWSA	75,64	72,32	161,70	26,65	24,41
16	JRPT	41,45	55,87	64,93	75,07	82,05
17	KIJA	5,01	19,82	16,40	21,13	4,08
18	LPCK	848,59	1.215,48	1.308,30	775,61	526,96
19	LPKR	53,94	112,26	23,51	38,75	26,97
20	MDLN	195,62	56,36	69,69	40,00	49,05
21	MKPI	374,41	456,75	938,24	1.256,88	1.251,42
22	MTLA	31,83	35,39	28,16	35,45	59,00
23	PLIN	11,42	100,16	76,69	207,58	89,29
24	PUDP	82,74	43,04	83,73	69,55	18,27
25	PWON	23,52	52,23	26,20	34,69	38,89
26	RDTX	738,00	869,00	966,00	971,00	922,00
27	RODA	5,25	31,30	17,97	0,05	1,44
28	SCBD	514,87	12,12	25,81	14,32	17,51
29	SMDM	8,62	8,15	12,66	3,41	2,79
30	SMRA	78,00	96,00	59,00	22,00	25,00

Lampiran 6:**Data Mentah Inflasi**

No	Bulan Tahun	Tingkat Inflasi	No	Bulan Tahun	Tingkat Inflasi
1	Januari 2013	4,57%	31	Juli 2015	7,26%
2	Februari 2013	5,31%	32	Agustus 2015	7,18%
3	Maret 2013	5,90%	33	September 2015	6,83%
4	April 2013	5,57%	34	Oktober 2015	6,25%
5	Mei 2013	5,47%	35	Nopember 2015	4,89%
6	Juni 2013	5,90%	36	Desember 2015	3,35%
7	Juli 2013	8,61%	37	Januari 2016	4,14%
8	Agustus 2013	8,79%	38	Februari 2016	4,42%
9	September 2013	8,40%	39	Maret 2016	4,45%
10	Oktober 2013	8,32%	40	April 2016	3,60%
11	Nopember 2013	8,37%	41	Mei 2016	3,33%
12	Desember 2013	8,38%	42	Juni 2016	3,45%
13	Januari 2014	8,22%	43	Juli 2016	3,21%
14	Februari 2014	7,75%	44	Agustus 2016	2,79%
15	Maret 2014	7,32%	45	September 2016	3,07%
16	April 2014	7,25%	46	Oktober 2016	3,31%
17	Mei 2014	7,32%	47	Nopember 2016	3,58%
18	Juni 2014	6,70%	48	Desember 2016	3,02%
19	Juli 2014	4,53%	49	Januari 2017	3,49%
20	Agustus 2014	3,99%	50	Februari 2017	3,83%
21	September 2014	4,53%	51	Maret 2017	3,61%
22	Oktober 2014	4,83%	52	April 2017	4,17%
23	Nopember 2014	6,23%	53	Mei 2017	4,33%
24	Desember 2014	8,36%	54	Juni 2017	4,37%
25	Januari 2015	6,96%	55	Juli 2017	3,88%
26	Februari 2015	6,29%	56	Agustus 2017	3,82%
27	Maret 2015	6,38%	57	September 2017	3,72%
28	April 2015	6,79%	58	Oktober 2017	3,58%
29	Mei 2015	7,15%	59	Nopember 2017	3,30%
30	Juni 2015	7,26%	60	Desember 2017	3,61%

Lampiran 7:**Data Mentah Harga Minyak Dunia**

No	Tanggal	Terakhir	Pembukaan	Vol.	Perubahan%
1	Jan '13	97,49	91,78	4.38M	6,18%
2	Feb '13	92,05	97,42	4.12M	-5,58%
3	Mar '13	97,23	91,76	4.03M	5,63%
4	Apr '13	93,46	97,36	5.43M	-3,88%
5	Mei '13	91,97	93,08	5.87M	-1,59%
6	Jun '13	96,56	91,73	4.92M	4,99%
7	Jul '13	105,03	96,58	5.38M	8,77%
8	Ags '13	107,65	105,26	5.30M	2,49%
9	Sep '13	102,33	107,07	4.58M	-4,94%
10	Okt '13	96,38	102,31	5.14M	-5,81%
11	Nov '13	92,72	96,32	4.51M	-3,80%
12	Des '13	98,42	92,71	3.66M	6,15%
13	Jan '14	97,49	98,5	4.49M	-0,94%
14	Feb '14	102,59	97,4	3.93M	5,23%
15	Mar '14	101,58	103	4.59M	-0,98%
16	Apr '14	99,74	101,53	4.71M	-1,81%
17	Mei '14	102,71	99,72	4.38M	2,98%
18	Jun '14	105,37	102,92	4.12M	2,59%
19	Jul '14	98,17	105,44	5.14M	-6,83%
20	Ags '14	95,96	97,7	4.59M	-2,25%
21	Sep '14	91,16	95,81	5.56M	-5,00%
22	Okt '14	80,54	91,36	7.17M	-11,65%
23	Nov '14	66,15	80,59	5.85M	-17,87%
24	Des '14	53,27	66	6.56M	-19,47%
25	Jan '15	48,24	53,76	7.31M	-9,44%
26	Feb '15	49,76	47,59	8.46M	3,15%
27	Mar '15	47,6	49,45	7.69M	-4,34%
28	Apr '15	59,63	47,55	7.63M	25,27%
29	Mei '15	60,3	59,79	6.34M	1,12%
30	Jun '15	59,47	60,29	6.54M	-1,38%
31	Jul '15	47,12	58,98	7.17M	-20,77%
32	Ags '15	49,2	46,86	8.24M	4,41%
33	Sep '15	45,09	48,1	7.97M	-8,35%
34	Okt '15	46,59	45,38	8.31M	3,33%
35	Nov '15	41,65	46,43	7.88M	-10,60%
36	Des '15	37,04	41,73	8.70M	-11,07%

37	Jan '16	33,62	37,6	10.39M	-9,23%
38	Feb '16	33,75	33,83	11.47M	0,39%
39	Mar '16	38,34	33,9	10.88M	13,60%
40	Apr '16	45,92	38,14	11.62M	19,77%
41	Mei '16	49,1	45,9	11.20M	6,93%
42	Jun '16	48,33	48,82	10.42M	-1,57%
43	Jul '16	41,6	48,38	9.34M	-13,93%
44	Ags '16	44,7	41,35	11.59M	7,45%
45	Sep '16	48,24	44,85	12.37M	7,92%
46	Okt '16	46,86	48,04	10.82M	-2,86%
47	Nov '16	49,44	46,77	13.50M	5,51%
48	Des '16	53,72	49,07	10.64M	8,66%
49	Jan '17	52,81	54,2	10.11M	-1,69%
50	Feb '17	54,01	52,76	9.09M	2,27%
51	Mar '17	50,6	53,95	12.60M	-6,31%
52	Apr '17	49,33	50,69	9.72M	-2,51%
53	Mei '17	48,32	49,17	14.25M	-2,05%
54	Jun '17	46,04	48,63	15.23M	-4,72%
55	Jul '17	50,17	46,28	14.57M	8,97%
56	Ags '17	47,23	50,21	17.17M	-5,86%
57	Sep '17	51,67	47,08	12.24M	9,40%
58	Okt '17	54,38	51,64	11.95M	5,24%
59	Nov '17	57,4	54,65	12.53M	5,55%
60	Des '17	60,42	57,42	9.49M	5,26%

Lampiran 8 :

Hasil Pengolahan Data SPSS 23

```
DESCRIPTIVES VARIABLES=Y X1 X2 X3 X4 X5
  /STATISTICS=MEAN STDDEV MIN MAX.
```

Descriptives

Notes		
Output Created		22-AUG-2018 18:48:15
Comments		
Input	Data	H:\Skripsi\Spss\Property\Master data.sav
	Active Dataset	DataSet2
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	150
Missing Value Handling	Definition of Missing	User defined missing values are treated as missing.
	Cases Used	All non-missing data are used.
Syntax		DESCRIPTIVES VARIABLES=Y X1 X2 X3 X4 X5 /STATISTICS=MEAN STDDEV MIN MAX.
Resources	Processor Time	00:00:00.02
	Elapsed Time	00:00:00.45

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Harga Saham	150	50.00	29310.42	2018.5715	3815.08324
ROE	150	.04	52.43	12.6559	9.18056
ROA	150	.03	31.60	7.1306	5.41327
EPS	150	.02	1308.30	173.6134	315.07370
Inflasi	150	3.53	6.97	5.4220	1.45318
Harga Minyak Dunia	150	44.47	97.61	66.8980	22.76286
Valid N (listwise)	150				

Notes

Output Created		22-AUG-2018 18:50:14
Comments		
Input	Data	H:\Skripsi\Spss\Property\Master data.sav
	Active Dataset	DataSet2
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	150
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.
Syntax		REGRESSION /MISSING LISTWISE /STATISTICS COEFF OUTS R ANOVA /CRITERIA=PIN(.05) POUT(.10) /NOORIGIN /DEPENDENT Y /METHOD=ENTER X1 X2 X3 X4 X5 /RESIDUALS NORMPROB(ZRESID).
Resources	Processor Time	00:00:04.17
	Elapsed Time	00:00:35.98
	Memory Required	4800 bytes
	Additional Memory Required for Residual Plots	232 bytes

```

DATASET ACTIVATE DataSet2.
REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS R ANOVA
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT Y
  /METHOD=ENTER X1 X2 X3 X4 X5
  /RESIDUALS NORMPROB(ZRESID) .
    
```

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Harga Minyak Dunia, EPS, ROE, ROA, Inflasi ^b		Enter

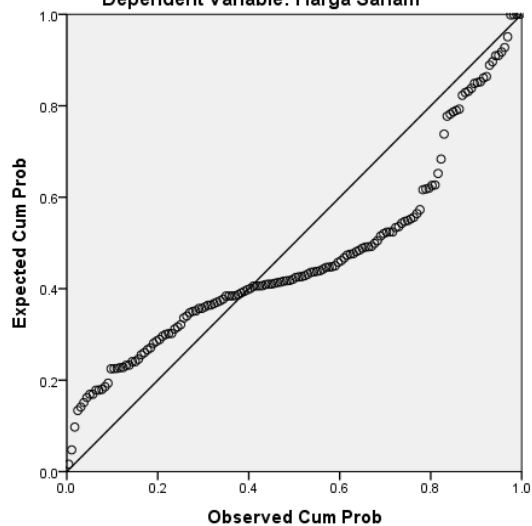
a. Dependent Variable: Harga Saham

b. All requested variables entered.

Charts

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: Harga Saham



```
DATASET ACTIVATE DataSet3.
```

```
NPAR TESTS
```

```
  /K-S (NORMAL) =RES_1
```

```
  /MISSING ANALYSIS.
```

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		150
Normal Parameters ^{a,b}	Mean	-722.2979199
	Std. Deviation	1649.92562291
Most Extreme Differences	Absolute	.090
	Positive	.090
	Negative	-.060
Test Statistic		.090
Asymp. Sig. (2-tailed)		.010 ^c

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.

REGRESSION

```

/MISSING LISTWISE
/STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL
/CRITERIA=PIN(.05) POUT(.10)
/NOORIGIN
/DEPENDENT Y
/METHOD=ENTER X1 X2 X3 X4 X5
/SCATTERPLOT=( *SRESID , *ZPRED) .

```

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Harga Minyak Dunia, EPS, ROE, ROA, Inflasi ^b		Enter

- a. Dependent Variable: Harga Saham
- b. All requested variables entered.

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	389960624.880	5	77992124.976	6.314	.000 ^b
	Residual	1778713533.986	144	12352177.319		
	Total	2168674158.866	149			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), Harga Minyak Dunia, EPS, ROE, ROA, Inflasi

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	ROE	.861	1.162
	ROA	.833	1.201
	EPS	.945	1.058
	Inflasi	.448	2.233
	Harga Minyak Dunia	.437	2.287

a. Dependent Variable: Harga Saham

Coefficient Correlations^a

Model		Harga Minyak Dunia	EPS	ROE	ROA	Inflasi	
1	Correlations	Harga Minyak Dunia	1.000	.048	-.124	-.095	-.710
		EPS	.048	1.000	.053	-.233	-.015
		ROE	-.124	.053	1.000	-.236	-.054
		ROA	-.095	-.233	-.236	1.000	-.057
		Inflasi	-.710	-.015	-.054	-.057	1.000
	Covariances	Harga Minyak Dunia	365.896	.862	-80.067	-105.517	-4021.590
		EPS	.862	.884	1.694	-12.757	-4.249
		ROE	-80.067	1.694	1142.978	-465.868	-535.879
		ROA	-105.517	-12.757	-465.868	3396.765	-980.201
		Inflasi	-4021.590	-4.249	-535.879	-980.201	87654.878

a. Dependent Variable: Harga Saham

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions					
				(Constant)	ROE	ROA	EPS	Inflasi	Harga Minyak Dunia
1	1	4.696	1.000	.00	.01	.01	.01	.00	.00
	2	.727	2.542	.00	.02	.00	.90	.00	.00
	3	.268	4.186	.03	.16	.60	.02	.01	.02
	4	.236	4.461	.00	.81	.39	.06	.00	.00
	5	.053	9.398	.70	.00	.00	.01	.01	.33
	6	.020	15.468	.26	.00	.00	.00	.97	.64

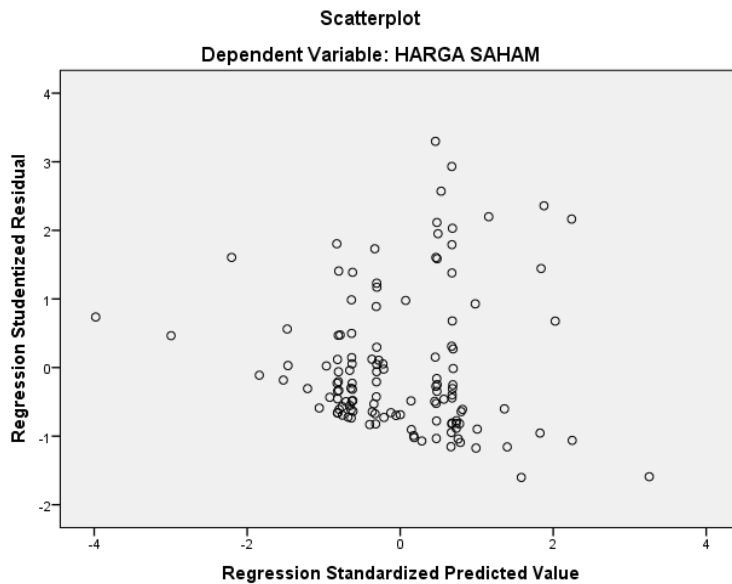
a. Dependent Variable: Harga Saham

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-1039.7308	7942.3330	2018.5715	1617.77174	150
Std. Predicted Value	-1.890	3.662	.000	1.000	150
Standard Error of Predicted Value	447.572	1397.311	672.536	205.093	150
Adjusted Predicted Value	-1094.4865	9134.9795	2026.0735	1662.99541	150
Residual	-7517.75293	24246.06836	.00000	3455.09403	150
Std. Residual	-2.139	6.899	.000	.983	150
Stud. Residual	-2.302	7.038	-.001	1.009	150
Deleted Residual	-8710.39941	25233.15625	-7.50193	3640.79818	150
Stud. Deleted Residual	-2.338	8.659	.013	1.103	150
Mahal. Distance	1.423	22.559	4.967	4.190	150
Cook's Distance	.000	.336	.009	.036	150
Centered Leverage Value	.010	.151	.033	.028	150

a. Dependent Variable: Harga Saham

Charts



```

COMPUTE ABS_RES=ABS (RES_1) .
EXECUTE .
REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT ABS_RES
  /METHOD=ENTER X1 X2 X3 X4 X5
  /SCATTERPLOT=(*SRESID ,*ZPRED) .
  
```

Regression

Notes

Output Created		22-AUG-2018 01:32:44
Comments		
Input	Data	E:\Skripsi\Spss\Property\Master data.sav
	Active Dataset	DataSet2
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	150
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.

Syntax	Cases Used	Statistics are based on cases with no missing values for any variable used.
		REGRESSION /MISSING LISTWISE /STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL /CRITERIA=PIN(.05) POUT(.10) /NOORIGIN /DEPENDENT ABS_RES /METHOD=ENTER X1 X2 X3 X4 X5 /SCATTERPLOT=(*SRESID ,*ZPRED).
Resources	Processor Time	00:00:00.73
	Elapsed Time	00:00:00.59
	Memory Required	4880 bytes
	Additional Memory Required for Residual Plots	0 bytes

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Harga Minyak Dunia, EPS, ROE, ROA, Inflasi ^b		Enter

a. Dependent Variable: ABS_RES

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.469 ^a	.220	.193	3426.64257	2.179

a. Predictors: (Constant), Harga Minyak Dunia, EPS, ROE, ROA, Inflasi

b. Dependent Variable: Harga Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	391540054.492	5	78308010.898	15.300	.000 ^b
	Residual	736999996.810	144	5118055.533		
	Total	1128540051.302	149			

a. Dependent Variable: ABS_RES

b. Predictors: (Constant), Harga Minyak Dunia, EPS, ROE, ROA, Inflasi

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	2287.387	728.242		3.141	.002		
	ROE	174.250	21.762	.581	8.007	.000	.861	1.162
	ROA	48.590	37.516	.096	1.295	.197	.833	1.201
	EPS	-.184	.605	-.021	-.305	.761	.945	1.058
	Inflasi	-293.740	190.576	-.155	-1.541	.125	.448	2.233
	Harga Minyak Dunia	-16.929	12.313	-.140	-1.375	.171	.437	2.287

a. Dependent Variable: ABS_RES

Coefficient Correlations^a

Model		Harga Minyak Dunia	EPS	ROE	ROA	Inflasi	
1	Correlations	Harga Minyak Dunia	1.000	.048	-.124	-.095	-.710
		EPS	.048	1.000	.053	-.233	-.015
		ROE	-.124	.053	1.000	-.236	-.054
		ROA	-.095	-.233	-.236	1.000	-.057
		Inflasi	-.710	-.015	-.054	-.057	1.000
	Covariances	Harga Minyak Dunia	151.607	.357	-33.175	-43.720	-1666.323
		EPS	.357	.366	.702	-5.286	-1.760
		ROE	-33.175	.702	473.586	-193.030	-222.038
		ROA	-43.720	-5.286	-193.030	1407.430	-406.141
		Inflasi	-1666.323	-1.760	-222.038	-406.141	36319.308

a. Dependent Variable: ABS_RES

