LAMPIRAN

Lampiran 1
Daftar Sampel Perusahaan Sektor Konstruksi yang Terdaftar di Bursa Efek Indonesia (BEI) Tahun 2014-2018

No	Kode Perusahaan	Nama Perusahaan
1	ACST	PT. Acset Indonusa Tbk
2	ADHI	PT. Adhi Karya Tbk
3	NRCA	PT. Nusa Raya Cipta Tbk
4	PTPP	PT. Pembangunan Perumahan Tbk
5	SSIA	PT Surya Semesta Internusa Tbk
6	TOTL	PT Total Bangun Persada Tbk
7	WIKA	PT. Wijaya Karya Tbk
8	WSKT	PT Waskita Karya Tbk

Lampiran 2
Daftar Profitabilitas, *Leverage*, dan Aktivitas Perusahaan Sektor Konstruksi Tahun 2014-2018

Tahun	Kode	Variabel Independen			Variabel Dependen
		NPM	DER	TATO	Harga Saham
2014	ACST	7,68	1,28	0,92	4650
2014	ADHI	3,77	4,97	0,83	2765
2014	NRCA	8,39	0,86	1,80	1000
2014	PTPP	4,29	5,11	0,85	3925
2014	SSIA	11,51	0,97	0,74	1180
2014	TOTL	7,77	2,11	0,85	945
2014	WIKA	6,02	2,20	0,78	2985
2014	WSKT	4,87	3,40	0,82	1720
2015	ACST	3,11	1,90	0,70	3570
2015	ADHI	4,95	2,25	0,56	2560
2015	NRCA	5,51	0,84	1,80	595
2015	PTPP	5,95	2,74	0,74	3520
2015	SSIA	7,87	0,94	0,75	660
2015	TOTL	8,44	2,29	0,80	715
2015	WIKA	5,16	2,60	0,69	2440
2015	WSKT	7,40	2,12	0,47	2600
2016	ACST	3,77	0,92	0,72	3200
2016	ADHI	2,85	2,69	0,55	2320

2016	NRCA	4,08	0,87	1,16	406
2016	PTPP	7,00	1,89	0,53	3200
2016	SSIA	2,66	1,15	0,53	650
2016	TOTL	9,30	2,13	0,81	770
2016	WIKA	7,32	1,49	0,50	2320
2016	WSKT	7,62	2,66	0,39	2390
2017	ACST	5,08	2,69	0,57	2840
2017	ADHI	3,41	3,83	0,53	1945
2017	NRCA	7,09	0,95	0,90	392
2017	PTPP	8,02	1,93	0,51	2580
2017	SSIA	37,91	0,98	0,37	570
2017	TOTL	7,88	2,21	0,91	620
2017	WIKA	5,18	2,12	0,57	1670
2017	WSKT	9,29	3,30	0,46	2320
2018	ACST	3,40	4,19	0,35	1280
2018	ADHI	3,56	3,64	0,33	1450
2018	NRCA	4,30	0,92	0,82	378
2018	PTPP	7,58	2,19	0,30	1970
2018	SSIA	-1,12	0,74	0,36	585
2018	TOTL	953,00	1,91	0,67	535
2018	WIKA	5,03	2,70	0,37	2270
2018	WSKT	12,40	3,78	0,28	1810

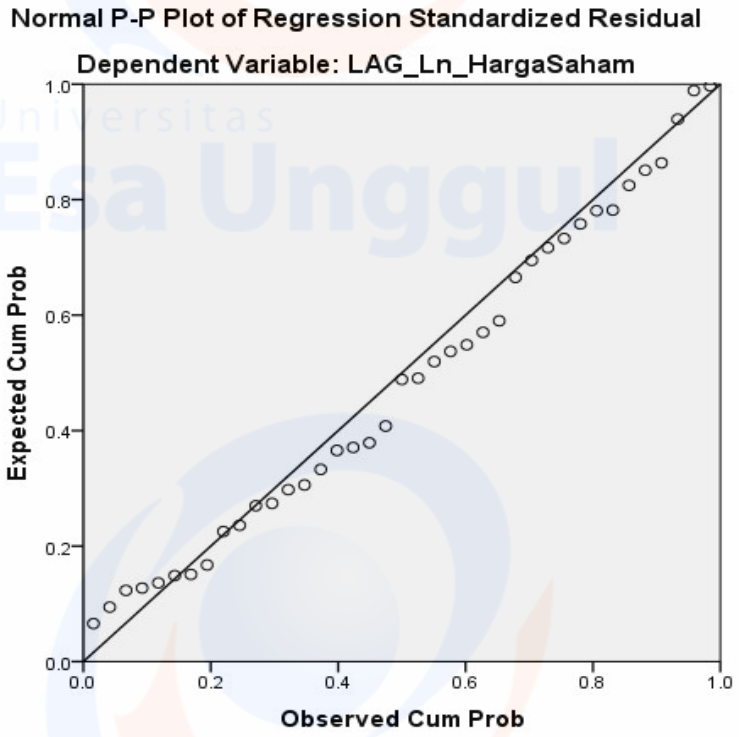
Lampiran 3
Hasil Uji SPSS

Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Harga Saham	40	378	4650	1857.52	1132.428
NPM	40	.41	37.03	6.7432	5.53102
DER	40	.69	7.23	2.3391	1.43355
TATO	40	.37	1.80	.7231	.31695
Valid N (listwise)	40				

Hasil Uji Normalitas Grafik P-P Plot Sesudah Transform Log Natural dan Cochrane Orcutt



Hasil Uji Normalitas Kolmogorov Smirnov Unstandardized

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		39
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	.44648870
Most Extreme Differences	Absolute	.088
	Positive	.088
	Negative	-.062
Test Statistic		.088
Asymp. Sig. (2-tailed)		.200[c,d]
a. Test distribution is Normal.		
b. Calculated from data.		
c. Lilliefors Significance Correction.		
d. This is a lower bound of the true significance.		

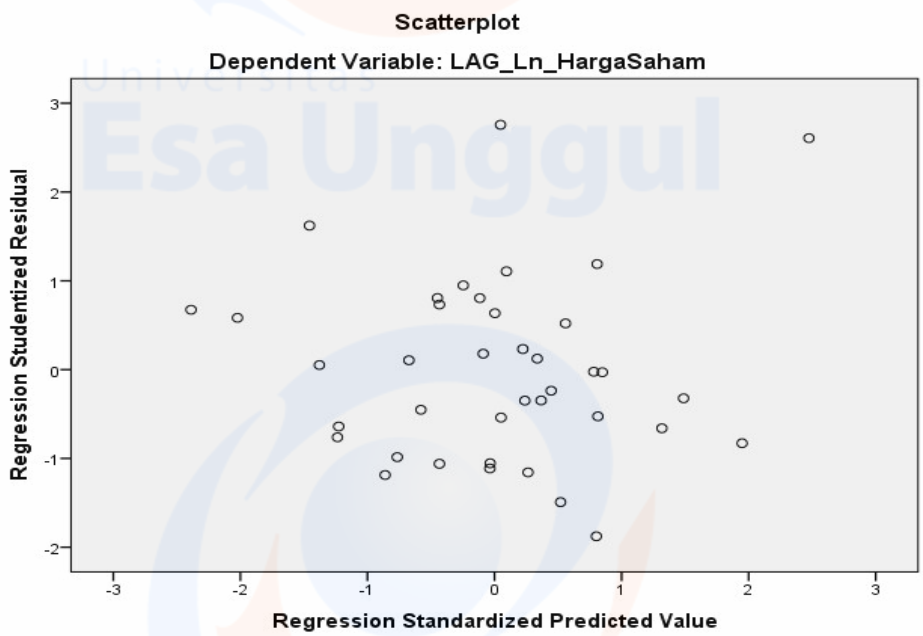
Hasil Uji Multikolinearitas

Coefficients[a]			
Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	LAG_Ln_NPM	.899	1.113
	LAG_Ln_DER	.888	1.126
	LAG_Ln_TATO	.892	1.121
a. Dependent Variable: LAG_Ln_HargaSaham			

Hasil Uji Autokorelasi *Durbin-Watson*

Model Summary[b]					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.522[a]	.272	.210	.46523	1.818
a. Predictors: (Constant), LAG_Ln_TATO, LAG_Ln_NPM, LAG_Ln_DER					
b. Dependent Variable: Ln_HS					

Hasil Uji Heteroskedastisitas



Hasil Uji Regresi Linear Berganda

Coefficients[a]						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.012	.133		22.629	.000
	LAG_Ln_NPM	.149	.093	.244	1.606	.117
	LAG_Ln_DER	.499	.154	.495	3.233	.003
	LAG_Ln_TATO	-.196	.261	-.115	-.753	.457
a. Dependent Variable: LAG_Ln_HargaSaham						

Hasil Uji Statistik F

ANOVA[a]						
Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	2.833	3	.944	4.362	.010[b]
	Residual	7.575	35	.216		
	Total	10.408	38			
a. Dependent Variable: LAG_Ln_HargaSaham						
b. Predictors: (Constant), LAG_Ln_TATO, LAG_Ln_NPM, LAG_Ln_DER						

Hasil Uji Statistik t

Coefficients[a]						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.012	.133		22.629	.000
	LAG_Ln_NPM	.149	.093	.244	1.606	.117
	LAG_Ln_DER	.499	.154	.495	3.233	.003
	LAG_Ln_TATO	-.196	.261	-.115	-.753	.457
a. Dependent Variable: LAG_Ln_HargaSaham						

Hasil Uji Koefisien Determinasi

Model Summary[b]				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.522[a]	.272	.210	.46523
a. Predictors: (Constant), LAG_Ln_TATO, LAG_Ln_NPM, LAG_Ln_DER				
b. Dependent Variable: LAG_Ln_HargaSaham				