

LAMPIRAN

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Lampiran 1 Perhitungan Rasio EOE, EPS dan Stock Price

Tahun	Kuartil	Laba Bersih (Rp)	Ekuitas (Rp)	Saham Beredar	ROE	EPS	ROE (%)	EPS (IDR)	Stock Price
2016	I	332.862.000.000	9.552.179.000.000	2108075150	3,48467088	157,8985455	3.48	157	6275
	II	714.449.000.000	9.204.442.000.000	2108075150	7,762002303	338,9105934	7.76	338	7700
	III	1.055.212.000.000	9.588.526.000.000	2108075150	11,00494487	500,5571077	11.00	500	9925
	IV	2.024.405.000.000	10.552.405.000.000	2108075150	19,18429969	960,3096929	19.18	960	12500
2017	I	1.883.813.000.000	11.317.731.000.000	2108075150	16,64479391	893,6175734	16.64	893	13200
	II	1.746.712.000.000	11.980.935.000.000	2108075150	14,57909587	828,5814668	14.57	828	11950
	III	2.664.408.000.000	12.909.294.000.000	2108075150	20,63945557	1263,905606	20.63	1263	10450
	IV	4.547.232.000.000	13.799.985.000.000	10540375745	32,95099234	431,4108064	32.95	431	2460
2018	I	1.473.566.000.000	15.130.346.000.000	10540375750	9,73914278	139,8020369	9.73	139	3430
	II	2.619.819.000.000	12.953.431.000.000	10540375750	20,22490412	248,5508166	20.22	248	4240
	III	3.994.438.000.000	14.921.935.000.000	10540375745	26,76890095	378,9654275	26.76	378	4890
	IV	5.121.112.000.000	16.269.696.000.000	10540375745	31,47638407	485,8566833	31.47	485	4300
2019	I	1.150.595.000.000	17.557.982.000.000	10540375745	6,553116412	109,1607195	6.55	109	4200
	II	2.025.742.000.000	16.248.542.000.000	11094269545	12,46722321	182,5935445	12.46	182	2960
	III	3.125.081.000.000	17.334.247.000.000	11094269545	18,02836316	281,6842504	18.02	281	2260
	IV	4.040.394.000.000	18.422.826.000.000	11190363250	21,93145612	361,0601291	21.93	361	2660

2020	I	1.908.978.000.000	19.925.840.000.000	11188063250	4,480414176	170,6263146	4.48	170	2180
	II	1.300.189.000.000	15.966.874.000.000	11184061250	8,143040397	116,2537446	8.14	116	2020
	III	1.741.427.000.000	16.579.471.000.000	11184061250	10,50351365	155,7061394	10.50	155	1970
	IV	2.407.927.000.000	16.939.196.000.000	11184061250	14,21511977	215,299876	14.21	215	2810
2021	I	510.499.000.000	17.565.768.000.000	11520659250	2,906215088	131,3116135	2.90	131	2620
	II	1.808.763.000.000	17.507.887.000.000	11520659250	10,33113248	157,0016924	10.33	157	2000
	III	4.853.384.000.000	21.023.792.000.000	11520659250	23,08519795	422,2765862	23.08	422	2760
	IV	8.036.888.000.000	24.253.724.000.000	11520659250	33,13671748	699,6066061	33.13	699	2710
2022	I	2.300.639.000.000	26.522.156.000.000	11520659250	8,674404147	200,6968186	8.67	200	3290
	II	6.275.844.000.000	22.704.586.000.000	11520659250	27,64130559	546,746951	27.64	546	3820
	III	10.177.595.000.000	26.434.549.000.000	11520659250	38,5011108	885,421233	38.50	885	4170
	IV	12.779.427.000.000	28.916.046.000.000	11487209350	44,19493246	1112,491869	44.19	1112	3690
2023	I	1.186.114.000.000	29.702.860.000.000	11520659250	3,993265295	103,9553929	3.99	103	3990
	II	2.885.237.000.000	18.466.305.000.000	11520659250	15,62433308	251,4402689	15.62	251	2680
	III	3.906.584.000.000	19.427.635.000.000	11520659250	20,10838684	340,0937893	20.10	340	2800
	IV	6.292.521.000.000	21.563.196.000.000	11520659250	29,18176415	547,1945244	29.18	547	2440

Lampiran 2 Hasil Pengolahan Data

A. Data Pengolahan ROE, EPS dan Stock Price PT Bukit Asam Tbk

TAHUN	KUWARTIL	STOCK PRICE (Rp)	ROE (%)	EPS (IDR)
2016	I	6275	3.48	157
	II	7700	7.76	338
	III	9925	11.00	500
	IV	12500	19.18	960
2017	I	13200	16.64	893
	II	11950	14.57	828
	III	10450	20.63	1263
	IV	2460	32.95	431
2018	I	3430	9.73	139
	II	4240	20.22	248
	III	4890	26.76	378
	IV	4300	31.47	485
2019	I	4200	6.55	109
	II	2960	12.46	182
	III	2260	18.02	281
	IV	2660	21.93	361
2020	I	2180	4.48	170
	II	2020	8.14	116
	III	1970	10.50	155
	IV	2810	14.21	215
2021	I	2620	2.90	131
	II	2000	10.33	157
	III	2760	23.08	422
	IV	2710	33.13	699
2022	I	3290	8.67	200
	II	3820	27.64	546
	III	4170	38.50	885
	IV	3690	44.19	1112
2023	I	3990	3.99	103
	II	2680	15.62	251
	III	2800	20.10	340
	IV	2440	29.18	547

B. Data Perubahan Nilai ROE, EPS Dan *Stock Price* Setelah Di Transformasi

Tahun	Kwartil	Lag_Ln_Stock Price	Lag_Ln_ROE	Lag_Ln_EPS
2016	I			
	II	4.16	1.37	3.05
	III	4.30	1.28	3.02
	IV	4.39	1.64	3.46
2017	I	4.32	1.19	3.03
	II	4.19	1.14	3.00
	III	4.11	1.56	3.46
	IV	2.74	1.84	2.15
2018	I	3.86	.36	1.61
	II	3.89	1.76	2.81
	III	3.92	1.64	2.91
	IV	3.71	1.65	2.93
2019	I	3.76	-.01	1.30
	II	3.42	1.49	2.63
	III	3.34	1.51	2.79
	IV	3.65	1.50	2.80
2020	I	3.37	-.19	1.91
	II	3.40	1.27	1.94
	III	3.42	1.20	2.44
	IV	3.78	1.37	2.61
2021	I	3.52	-.39	1.93
	II	3.29	1.75	2.38
	III	3.76	1.86	3.27
	IV	3.56	1.78	3.24
2022	I	3.77	.24	1.71
	II	3.81	2.14	3.40
	III	3.82	1.83	3.33
	IV	3.65	1.79	3.30
2023	I	3.79	-.69	.79
	II	3.35	1.99	2.99
	III	3.61	1.49	2.80
	IV	3.45	1.73	3.11

Lampiran 3 Hasil Output SPSS 25

A. Hasil Analisis Statistik Data Penelitian

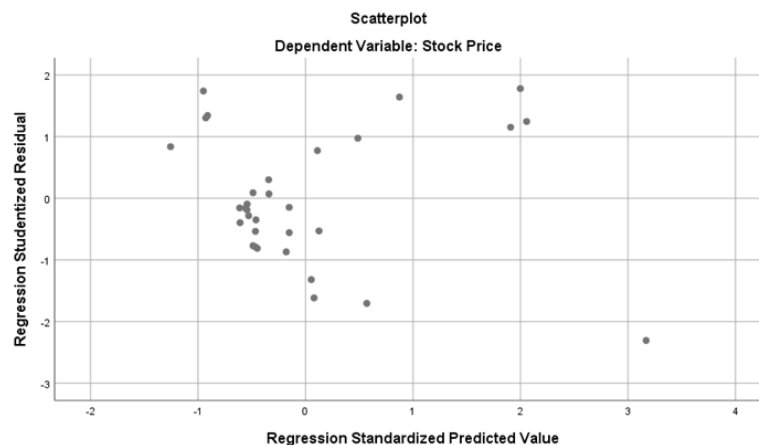
Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
ROE	32	2.90	44.19	17.7503	10.81596
EPS	32	103	1263	425.06	319.949
Stock Price	32	1970	13200	4667.19	3307.647
Valid N (listwise)	32				

B. Hasil Uji Normalitas (*Kolmoorov-Smirnov Test*)

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1692.44359117
Most Extreme Differences	Absolute	.132
	Positive	.132
	Negative	-.090
Test Statistic		.132
Asymp. Sig. (2-tailed)		.170 ^c
a. Test distribution is Normal.		
b. Calculated from data.		
c. Lilliefors Significance Correction.		

C. Hasil Uji Heterokedastisitas

1. Menggunakan Scatterplot



2. Menggunakan Spearman's Rho

Correlations					
			ROE	EPS	Unstandardized Residual
Spearman's rho	ROE	Correlation Coefficient	1.000	.782**	.044
		Sig. (2-tailed)	.	.000	.811
		N	32	32	32
	EPS	Correlation Coefficient	.782**	1.000	.134
		Sig. (2-tailed)	.000	.	.464
		N	32	32	32
	Unstandardized Residual	Correlation Coefficient	.044	.134	1.000
		Sig. (2-tailed)	.811	.464	.
		N	32	32	32

** . Correlation is significant at the 0.01 level (2-tailed).

D. Hasil Uji Multikolineritas

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	3997.700	611.782		6.535	.000		
	ROE	-239.271	37.941	-.782	-6.306	.000	.587	1.705
	EPS	11.567	1.283	1.119	9.018	.000	.587	1.705

a. Dependent Variable: Stock Price

E. Hasil Uji Autokorelasi

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.859 ^a	.738	.720	1749.831	.980

a. Predictors: (Constant), EPS, ROE
b. Dependent Variable: Stock Price

F. Hasil Uji Autokorelasi Setelah Transformasi Data

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.647 ^a	.418	.377	.28200	1.715
a. Predictors: (Constant), EPS, ROE					
b. Dependent Variable: Stock Price					

G. Hasil Uji Korelasi

Correlations				
		ROE	EPS	Stock Price
ROE	Pearson Correlation	1	.831**	-.045
	Sig. (2-tailed)		.000	.811
	N	31	31	31
EPS	Pearson Correlation	.831**	1	.322
	Sig. (2-tailed)	.000		.077
	N	31	31	31
Stock Price	Pearson Correlation	-.045	.322	1
	Sig. (2-tailed)	.811	.077	
	N	31	31	31
**. Correlation is significant at the 0.01 level (2-tailed).				

H. Hasil Uji Regresi Linier Berganda

Coefficients ^a					
Model		Unstandardized Coefficients		Standardized Coefficients	
		B	Std. Error	Beta	t
1	(Constant)	2.708	.252		10.753
	ROE	-.485	.125	-1.007	-3.891
	EPS	.610	.136	1.159	4.476
a. Dependent Variable: Stock Price					

I. Hasil Uji T

Coefficients ^a					
Model		Unstandardized Coefficients		Standardized Coefficients	
		B	Std. Error	Beta	t
1	(Constant)	2.708	.252		10.753
	ROE	-.485	.125	-1.007	-3.891
	EPS	.610	.136	1.159	4.476
a. Dependent Variable: Stock Price					

J. Hasil Uji F

ANOVA ^a					
Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	1.601	2	.801	10.067	.001 ^b
Residual	2.227	28	.080		
Total	3.828	30			
a. Dependent Variable: Stock Price					
b. Predictors: (Constant), EPS, ROE					

K. Hasil Uji Koefisien Determinasi

Model Summary ^b				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.647 ^a	.418	.377	.28200
a. Predictors: (Constant), EPS, ROE				
b. Dependent Variable: Stock Price				

RIWAYAT HIDUP

Data Pribadi

Nama : Eka Aprilia Yasinta Putri
Tempat, Tanggal Lahir : Kediri, 26 April 2003
Jenis Kelamin : Perempuan
Agama : Islam
Alamat : Dsn. Bulusan Ds. Bulu Kec. Semen Kab. Kediri

Pendidikan

1. SDN Banjarmati 2 (2009-2015)
2. SMPN 7 Kediri (2015-2018)
3. SMKN 3 Kediri (2018-2021)
4. IAIN Kediri (2021-2025)

Pengalaman Organisasi

1. Anggota Biro Pers PMII Rayon Raden Said Periode 2022
2. Anggota Biro KOMINFO KMPS Akuntansi Syariah Periode 2022
3. Anggota Biro PSDM HMPS Akuntansi Syariah Periode 2023

Kediri, 12 Maret 2025

Eka Aprilia Yasinta Putri