



LAMPIRAN

Lampiran 01
Daftar Populasi Perusahaan BUMN

No	Kode Saham	Nama Perusahaan	Sektor	Tanggal IPO
1.	ADHI	PT. Adhi Karya (Persero) Tbk.	Konstruksi	18 Maret 2004
2.	ANTM	PT. Aneka Tambang (Persero) Tbk.	Pertambangan	27 November 1997
3.	BBNI	PT. Bank Negara Indonesia (Persero) Tbk.	Perbankan	25 November 1996
4.	BBRI	PT Bank Rakyat Indonesia (Persero) Tbk.	Perbankan	10 November 2003
5.	BBTN	PT Bank Tabungan Negara (Persero) Tbk.	Perbankan	17 Desember 2009
6.	BMRI	PT Bank Mandiri (Persero) Tbk.	Perbankan	14 Juli 2003
7.	BRIS	PT Bank Syariah Indonesia (Persero) Tbk.	Perbankan	09 Mei 2018
8.	GIAA	PT. Garuda Indonesia (Persero) Tbk.	Transportasi	12 November 2007
9.	INAF	PT. Indofarma (Persero) Tbk.	Farmasi	17 April 2001
10.	JSMR	PT. Jasa Marga (Persero) Tbk.	Transportasi	11 Februari 2011
11.	KAEF	PT. Kimia Farma (Persero) Tbk.	Farmasi	04 Juli 2001
12.	KRAS	PT. Krakatau Steel (Persero) Tbk	Pengolahan Logam	10 November 2010
13.	PGAS	PT Perusahaan Gas Negara (Persero) Tbk.	Energi	15 Desember 2003
14.	PTBA	PT. Bukit Asam (Persero) Tbk.	Pertambangan	23 Desember 2002
15.	PTPP	PT. Pembangunan Perumahan (Persero) Tbk.	Konstruksi	09 Februari 2010
16.	SMBR	PT. Semen Baturaja (Persero) Tbk.	Pengolahan Semen	28 Juni 2013
17.	SMGR	PT. Semen Indonesia (Persero) Tbk.	Pengolahan Semen	08 Juli 1991
18.	TINS	PT. Timah (Persero) Tbk.	Pertambangan	19 Oktober 1995
19.	TLKM	PT. Telekomunikasi Indonesia (Persero) Tbk.	Telekomunikasi	14 November 1995
20.	WIKA	PT. Wijaya Karya (Persero) Tbk.	Konstruksi	29 Oktober 2007
21.	WSKT	PT. Waskita Karya (Persero) Tbk.	Konstruksi	19 Desember 2012

Lampiran 02
Laba Bersih, Jumlah Saham Beredar, Total Ekuitas pada perusahaan
BUMN Tahun 2019

No	Nama Perusahaan	Laba Bersih	Jumlah Saham Beredar	Total Ekuitas
1.	PT. Adhi Karya (Persero) Tbk.	665.048.421.529	3.560.849.376	6.834.297.680.021
2.	PT. Aneka Tambang (Persero) Tbk.	193.852.031.000	24.030.765.000	18.133.419.175.000
3.	PT. Indofarma (Persero) Tbk.	7.961.966.026	3.099.267.500	504.935.237.036
4.	PT. Jasa Marga (Persero) Tbk.	2.073.888.000	7.257.871.200	23.185.737.000
5.	PT. Kimia Farma (Persero) Tbk.	15.890.439.000	5.554.000.000	7.412.926.828.000
6.	PT. Bukit Asam (Persero) Tbk.	4.040.394.000.000	11.190.363.250	18.422.826.000.000
7.	PT. Pembangunan Perumahan (Persero) Tbk.	1.208.270.555.330	6.185.341.454	17.326.133.239.095
8.	PT. Semen Baturaja (Persero) Tbk.	30.073.855.000	9.932.534.336	3.482.293.092.000
9.	PT. Semen Indonesia (Persero) Tbk.	2.371.233.000.000	5.931.520.000	33.891.924.000.000
10.	PT. Timah (Persero) Tbk.	-611.284.000.000	7.447.753.454	5.258.405.000.000
11.	PT. Telekomunikasi Indonesia (Persero) Tbk.	27.592.000.000.000	99.062.216.600	117.250.000.000.000
12.	PT. Wijaya Karya (Persero) Tbk.	2.621.015.140.000	8.969.951.372	19.215.732.987.000
13.	PT. Waskita Karya (Persero) Tbk.	1.028.898.367.891	13.573.951.000	23.762.087.964.977

Lampiran 03
Laba Bersih, Jumlah Saham Beredar, Total Ekuitas pada perusahaan
BUMN Tahun 2020

No	Nama Perusahaan	Laba Bersih	Jumlah Saham Beredar	Total Ekuitas
1.	PT. Adhi Karya (Persero) Tbk.	23.702.652.447	3.560.849.376	5.574.810.447.358
2.	PT. Aneka Tambang (Persero) Tbk.	1.149.353.693.000	24.030.765.000	19.039.449.025.000
3.	PT. Indofarma (Persero) Tbk.	30.020.709	3.099.267.500	430.326.476.519
4.	PT. Jasa Marga (Persero) Tbk.	-41.629.000.000	7.257.871.200	24.775.615.000.000
5.	PT. Kimia Farma (Persero) Tbk.	20.425.757.000	5.554.000.000	7.105.672.046.000
6.	PT. Bukit Asam (Persero) Tbk.	2.407.927.000.000	11.190.363.250	16.939.196.000.000
7.	PT. Pembangunan Perumahan (Persero) Tbk.	311.959.334.548	6.185.341.454	13.905.943.860.295
8.	PT. Semen Baturaja (Persero) Tbk.	10.981.673.000	9.932.534.336	3.407.888.607.000
9.	PT. Semen Indonesia (Persero) Tbk.	2.674.343.000.000	5.931.520.000	35.653.335.000.000
10.	PT. Timah (Persero) Tbk.	-340.602.000.000	7.447.753.454	4.940.136.000.000
11.	PT. Telekomunikasi Indonesia (Persero) Tbk.	29.563.000.000.000	99.062.216.600	120.889.000.000.000
12.	PT. Wijaya Karya (Persero) Tbk.	323.342.513.000	8.969.951.372	16.657.425.071.000
13.	PT. Waskita Karya (Persero) Tbk.	-9.287.793.197.812	13.573.951.000	11.429.106.490.010

Lampiran 04
Laba Bersih, Jumlah Saham Beredar, Total Ekuitas pada perusahaan
BUMN Tahun 2021

No	Nama Perusahaan	Laba Bersih	Jumlah Saham Beredar	Total Ekuitas
1.	PT. Adhi Karya (Persero) Tbk.	86.499.800.385	3.560.849.376	5.657.707.202.425
2.	PT. Aneka Tambang (Persero) Tbk.	1.861.740.000.000	24.030.765.000	20.837.098.000.000
3.	PT. Indofarma (Persero) Tbk.	-37.571.241.226	3.099.267.500	508.309.909.506
4.	PT. Jasa Marga (Persero) Tbk.	871.236.000.000	7.257.871.200	25.500.315.000.000
5.	PT. Kimia Farma (Persero) Tbk.	289.889.789.000	5.554.000.000	7.231.872.635.000
6.	PT. Bukit Asam (Persero) Tbk.	8.036.888.000.000	11.190.363.250	24.253.724.000.000
7.	PT. Pembangunan Perumahan (Persero) Tbk.	361.421.984.159	6.185.341.454	14.330.149.681.057
8.	PT. Semen Baturaja (Persero) Tbk.	51.871.305.000	9.932.534.336	3.466.244.521.000
9.	PT. Semen Indonesia (Persero) Tbk.	2.082.347.000.000	5.931.520.000	39.782.883.000.000
10.	PT. Timah (Persero) Tbk.	1.302.843.000.000	7.447.753.454	6.308.420.000.000
11.	PT. Telekomunikasi Indonesia (Persero) Tbk.	33.948.000.000.000	99.062.216.600	145.399.000.000.000
12.	PT. Wijaya Karya (Persero) Tbk.	214.424.794.000	8.969.951.372	17.435.077.712.000
13.	PT. Waskita Karya (Persero) Tbk.	-1.838.733.441.975	13.573.951.000	15.461.433.243.830

Lampiran 05

Data Harga Saham, Price Earning Ratio (PER), Earning Per Share (EPS), dan Return On Equity (ROE) Perusahaan BUMN Tahun 2019

Kode Saham	Nama Perusahaan	Tahun 2019			
		Harga Saham	PER	EPS	ROE
ADHI	PT. Adih Karya (Persero) Tbk.	1.175	6,29	186,77	9,73
ANTM	PT. Aneka Tambang (Persero) Tbk.	840	104,09	8,07	1,07
INAF	PT. Indofarma (Persero) Tbk.	870	338,52	18,11	1,58
JSMR	PT. Jasa Marga (Persero) Tbk.	5.175	18,11	285,74	8,95
KAEF	PT. Kimia Farma (Persero) Tbk.	1.250	437,06	2,86	0,21
PTBA	PT. Bukit Asam (Persero) Tbk.	2.660	7,37	361,06	21,93
PTPP	PT. Pembangunan Perumahan (Persero) Tbk.	1.585	8,13	194,89	6,97
SMBR	PT. Semen Baturaja (Persero) Tbk.	440	145,22	3,03	0,86
SMGR	PT. Semen Indonesia (Persero) Tbk.	12.000	30,02	399,77	7
TINS	PT. Timah (Persero) Tbk.	825	(10,05)	(82,08)	(11,63)
TLKM	PT. Telekomunikasi Indonesia (Persero) Tbk.	3.970	14,25	278,53	23,53
WIKA	PT. Wijaya Karya (Persero) Tbk.	1.990	6,81	292,2	13,64
WSKT	PT. Waskita Karya (Persero) Tbk.	1.485	19,59	75,8	4,33

Lampiran 06
Data Harga Saham, Price Earning Ratio (PER), Earning Per Share (EPS), dan Return On Equity (ROE) Perusahaan BUMN Tahun 2020

Kode Saham	Nama Perusahaan	Tahun 2020			
		Harga Saham	PER	EPS	ROE
ADHI	PT. Adhi Karya (Persero) Tbk.	1.535	230,48	6,66	0,42
ANTM	PT. Aneka Tambang (Persero) Tbk.	1.935	40,46	47,83	6,04
INAF	PT. Indofarma (Persero) Tbk.	4.030	403	0,01	697,63
JSMR	PT. Jasa Marga (Persero) Tbk.	4.630	(806,62)	(5,74)	(0,17)
KAEF	PT. Kimia Farma (Persero) Tbk.	4.250	1154,89	3,68	0,29
PTBA	PT. Bukit Asam (Persero) Tbk.	2.810	13,05	215,3	14,22
PTPP	PT. Pembangunan Perumahan (Persero) Tbk.	1.865	36,97	50,44	2,24
SMBR	PT. Semen Baturaja (Persero) Tbk.	1.065	872,95	1,22	0,32
SMGR	PT. Semen Indonesia (Persero) Tbk.	12.425	27,56	450,87	7,5
TINS	PT. Timah (Persero) Tbk.	1.485	(32,47)	(45,73)	(6,89)
TLKM	PT. Telekomunikasi Indonesia (Persero) Tbk.	3.310	11,09	298,43	24,45
WIKA	PT. Wijaya Karya (Persero) Tbk.	1.985	55,06	36,05	1,94
WSKT	PT. Waskita Karya (Persero) Tbk.	1.440	(2,1)	(684,24)	(81,26)

Lampiran 07

Data Harga Saham, Price Earning Ratio (PER), Earning Per Share (EPS), dan Return On Equity (ROE) Perusahaan BUMN Tahun 2021

Kode Saham	Nama Perusahaan	Tahun 2021			
		Harga Saham	PER	EPS	ROE
ADHI	PT. Adhi Karya (Persero) Tbk.	895	36,85	24,29	1,53
ANTM	PT. Aneka Tambang (Persero) Tbk.	2.250	29,04	77,47	8,94
INAF	PT. Indofarma (Persero) Tbk.	2.320	(191,42)	(12,12)	(7,39)
JSMR	PT. Jasa Marga (Persero) Tbk.	3.890	32,41	120,04	3,42
KAEF	PT. Kimia Farma (Persero) Tbk.	2.430	46,55	52,2	4,01
PTBA	PT. Bukit Asam (Persero) Tbk.	2.710	3,87	699,64	33,14
PTPP	PT. Pembangunan Perumahan (Persero) Tbk.	990	16,94	58,43	2,52
SMBR	PT. Semen Baturaja (Persero) Tbk.	620	118,77	5,22	1,49
SMGR	PT. Semen Indonesia (Persero) Tbk.	7.250	20,65	351,07	5,23
TINS	PT. Timah (Persero) Tbk.	1.455	8,32	174,93	20,65
TLKM	PT. Telekomunikasi Indonesia (Persero) Tbk.	4.040	11,79	342,69	23,35
WIKA	PT. Wijaya Karya (Persero) Tbk.	1.105	46,23	23,9	1,23
WSKT	PT. Waskita Karya (Persero) Tbk.	635	(9,09)	(69,87)	(11,89)

Lampiran 08
Ouput Hasil Statistik Deskriptif

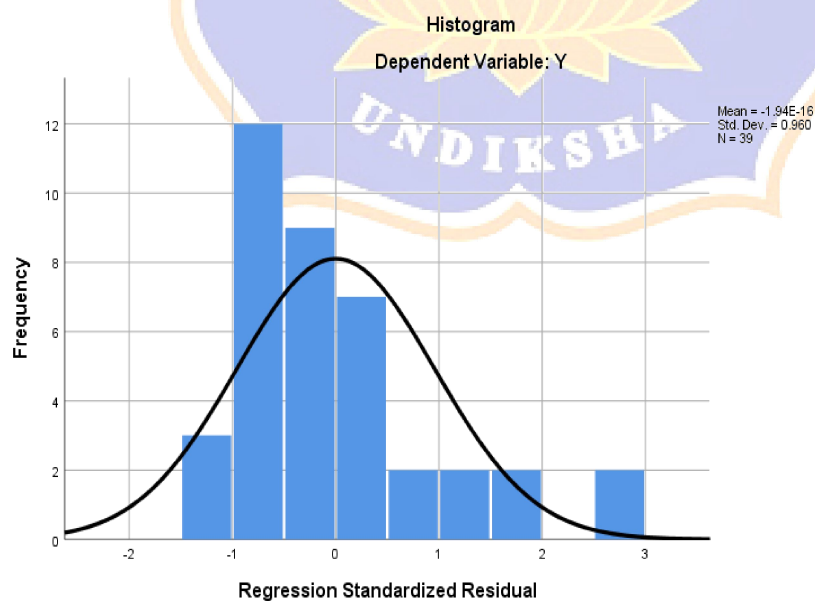
Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Harga_Saham	39	440	12425	2759.49	2676.017
PER	39	-806.62	1154.89	84.6318	285.14878
EPS	39	-684.24	699.64	108.5097	215.80770
ROE	39	-81.26	697.63	21.5674	112.40949
Valid N (listwise)	39				

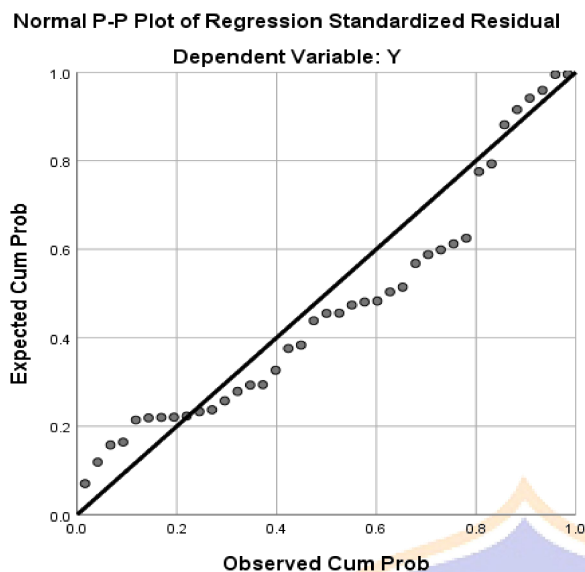


Lampiran 09 Output Hasil Uji Asumsi Klasik

1. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test			
			Unstandardized Residual
N			39
Normal Parameters ^{a,b}	Mean		.0000000
	Std. Deviation		17.28575022
Most Extreme Differences	Absolute		.165
	Positive		.165
	Negative		-.102
Test Statistic			.165
Asymp. Sig. (2-tailed)			.009 ^c
Monte Carlo Sig. (2-tailed)	Sig.		.222 ^d
	95% Confidence Interval	Lower Bound	.214
		Upper Bound	.230
a. Test distribution is Normal.			
b. Calculated from data.			
c. Lilliefors Significance Correction.			
d. Based on 10000 sampled tables with starting seed 1335104164.			





2. Hasil Uji Linearitas

Case Processing Summary						
	Cases					
	Included		Excluded		Total	
	N	Percent	N	Percent	N	Percent
Harga_Saham * PER	39	100.0%	0	0.0%	39	100.0%
Harga_Saham * EPS	39	100.0%	0	0.0%	39	100.0%
Harga_Saham * ROE	39	100.0%	0	0.0%	39	100.0%

a. Price Earning Ratio (PER) Terhadap Harga Saham

ANOVA Table							
			Sum of Squares	df	Mean Square	F	Sig.
Harga_Saham * PER	Between Groups	(Combined)	204459102.244	28	7302110.794	1.079	.476
		Linearity	2139272.501	1	2139272.501	.316	.586
		Deviation from Linearity	202319829.743	27	7493327.028	1.107	.456
	Within Groups		67661387.500	10	6766138.750		
	Total		272120489.744	38			

Measures of Association				
	R	R Squared	Eta	Eta Squared
Harga_Saham * PER	-.089	.008	.867	.751

b. *Earning Per Share* (EPS) Terhadap Harga Saham

ANOVA Table							
			Sum of Squares	df	Mean Square	F	Sig.
Harga_Saham * EPS	Between Groups	(Combined)	264349560.577	33	8010592.745	5.154	.037
		Linearity	69855606.365	1	69855606.365	44.947	.001
		Deviation from Linearity	194493954.212	32	6077936.069	3.911	.066
	Within Groups		7770929.167	5	1554185.833		
Total		272120489.744	38				

Measures of Association				
	R	R Squared	Eta	Eta Squared
Harga_Saham * EPS	.507	.257	.986	.971

c. *Return On Equity* (ROE) Terhadap Harga Saham

ANOVA Table							
			Sum of Squares	df	Mean Square	F	Sig.
Harga_Saham * ROE	Between Groups	(Combined)	154138593.910	15	10275906.261	2.003	.065
		Linearity	3124663.040	1	3124663.040	.609	.443
		Deviation from Linearity	151013930.871	14	10786709.348	2.103	.055
	Within Groups		117981895.833	23	5129647.645		
Total		272120489.744	38				

Measures of Association				
	R	R Squared	Eta	Eta Squared
Harga_Saham *	.107	.011	.753	.566
ROE				

3. Hasil Uji Multikolinearitas

Variables Entered/Removed ^a			
Model	Variables Entered	Variables Removed	Method
1	ROE, EPS, PER ^b		Enter
a. Dependent Variable: ABS_RES1			
b. All requested variables entered.			

Model Summary				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.334 ^a	.112	.036	1648.50120
a. Predictors: (Constant), ROE, EPS, PER				

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	11953999.149	3	3984666.383	1.466	.241 ^b
	Residual	95114467.522	35	2717556.215		
	Total	107068466.671	38			
a. Dependent Variable: ABS_RES1						
b. Predictors: (Constant), ROE, EPS, PER						

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1306.586	312.193		4.185	.000		
	PER	.043	.960	.007	.045	.964	.954	1.048
	EPS	2.488	1.250	.320	1.991	.054	.983	1.017
	ROE	-1.757	2.424	-.118	-.725	.473	.963	1.038

a. Dependent Variable: ABS_RES1

Collinearity Diagnostics ^a							
Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	PER	EPS	ROE
1	1	1.689	1.000	.17	.09	.12	.09
	2	1.030	1.281	.04	.31	.27	.20
	3	.803	1.450	.05	.35	.02	.70
	4	.478	1.880	.75	.25	.59	.00

a. Dependent Variable: ABS_RES1

4. Hasil Uji Heteroskedastisitas

Variables Entered/Removed ^a			
Model	Variables Entered	Variables Removed	Method
1	ROE, EPS, PER ^b		Enter

a. Dependent Variable: ABS_RES1

b. All requested variables entered.

Model Summary				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.334 ^a	.112	.036	1648.50120

a. Predictors: (Constant), ROE, EPS, PER

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	11953999.149	3	3984666.383	1.466	.241 ^b
	Residual	95114467.522	35	2717556.215		
	Total	107068466.671	38			

a. Dependent Variable: ABS_RES1

b. Predictors: (Constant), ROE, EPS, PER

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1306.586	312.193		4.185	.000
	PER	.043	.960	.007	.045	.964
	EPS	2.488	1.250	.320	1.991	.054
	ROE	-1.757	2.424	-.118	-.725	.473

a. Dependent Variable: ABS_RES1

5. Hasil Uji Autokorelasi

Variables Entered/Removed ^a			
Model	Variables Entered	Variables Removed	Method
1	ROE, EPS, PER ^b		Enter

a. Dependent Variable: Harga_Saham

b. All requested variables entered.

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.515 ^a	.266	.203	2389.525	2.261

a. Predictors: (Constant), ROE, EPS, PER

b. Dependent Variable: Harga_Saham

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	72276482.606	3	24092160.869	4.219	.012 ^b
	Residual	199844007.138	35	5709828.775		
	Total	272120489.744	38			

a. Dependent Variable: Harga_Saham

b. Predictors: (Constant), ROE, EPS, PER

Coefficients^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2085.681	452.528		4.609	.000
	PER	-.478	1.392	-.051	-.343	.733
	EPS	6.158	1.812	.497	3.399	.002
	ROE	2.136	3.514	.090	.608	.547

a. Dependent Variable: Harga_Saham

Residuals Statistics^a					
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-2300.35	6462.91	2759.49	1379.135	39
Residual	-3752.911	7560.075	.000	2293.262	39
Std. Predicted Value	-3.669	2.685	.000	1.000	39
Std. Residual	-1.571	3.164	.000	.960	39

a. Dependent Variable: Harga_Saham



Lampiran 10

Output Hasil Analisis Regresi Linear Berganda, Hasil Uji Statistik t, dan Hasil Uji Koefisien Determinasi (*R Square*)

Variables Entered/Removed ^a			
Model	Variables Entered	Variables Removed	Method
1	ROE, EPS, PER ^b		Enter
a. Dependent Variable: Harga_Saham			
b. All requested variables entered.			

Model Summary				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.515 ^a	.266	.203	2389.525
a. Predictors: (Constant), ROE, EPS, PER				

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	72276482.606	3	24092160.869	4.219	.012 ^b
	Residual	199844007.138	35	5709828.775		
	Total	272120489.744	38			
a. Dependent Variable: Harga_Saham						
b. Predictors: (Constant), ROE, EPS, PER						

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1500.927	395.308		3.797	.001
	PER	.211	1.124	.023	.188	.852
	EPS	17.470	3.033	1.409	5.761	.000
	ROE	-161.504	38.086	-1.032	-4.241	.000
a. Dependent Variable: Harga Saham						

RIWAYAT HIDUP



Ida Ayu Rahajeng Prima Damiatri lahir di Denpasar pada tanggal 06 Juni 2001. Penulis lahir dari pasangan suami istri, Bapak Ida Kade Damiasa dan Ibu Ida Ayu Komang Putri. Penulis berkebangsaan Indonesia dan beragama Hindu. Kini penulis bertempat tinggal di Banjar Dinas Tegal Sari, Desa Tangguwisia, Kecamatan Seririt, Kabupaten Buleleng, Provinsi Bali.

Penulis menyelesaikan pendidikan dasar di SDP Negeri Tulangampian Denpasar dan lulus pada tahun 2013. Kemudian penulis melanjutkan di SMP Negeri 1 Seririt dan lulus pada tahun 2016. Pada tahun 2019, penulis lulus dari SMA Negeri 1 Seririt jurusan Matematika dan Ilmu Pengetahuan Alam. Penulis melanjutkan pendidikannya dari tahun 2019 sampai dengan penulisan skripsi ini sebagai mahasiswa Program Studi S1 Akuntansi, Jurusan Ekonomi dan Akuntansi, Fakultas Ekonomi di Universitas Pendidikan Ganesha.

