

LAMPIRAN

Lampiran 1. Daftar Sampel Perusahaan Pertambangan Periode 2010-2014

No	Nama Perusahaan	Kode
1	Adaro Energy Tbk.	ADRO
2	Aneka Tambang (Persero) Tbk.	ANTM
3	Ratu Prabu Energi Tbk.	ARTI
4	ATPK Resources Tbk.	ATPK
5	Benakat Petroleum Energy Tbk.	BIPI
6	Borneo Lumbung Energi & Metal Tbk.	BORN
7	Berau Coal Energy Tbk.	BRAU
8	Bumi Resources Tbk.	BUMI
9	Bayan Resources Tbk.	BYAN
10	Cita Mineral Investindo Tbk.	CITA
11	Exploitasi Energi Indonesia Tbk.	CNKO
12	Citatah Tbk.	CTTH
13	Delta Dunia Makmur Tbk.	DOID
14	Elnusa Tbk.	ELSA
15	Energi Mega Persada Tbk.	ENRG
16	Garda Tujuh Buana Tbk.	GTBO
17	Harum Energy Tbk.	HRUM
18	Vale Indonesia Tbk.	INCO
19	Indo Tambangraya Megah Tbk.	ITMG
20	Resource Alam Indonesia Tbk.	KKGI
21	Medco Energi International Tbk.	MEDC
22	Perdana Karya Perkasa Tbk.	PKPK
23	Tambang Batubara Bukit Asam (Persero) Tbk.	PTBA
24	Petrosea Tbk.	PTRO
25	Radiant Utama Interinsco Tbk.	RUIS

Sumber: www.idx.co.id

Lampiran 2. Data Penelitian

Harga Saham Perusahaan Pertambangan Periode Tahun 2010 – 2014

No	Kode Perusahaan	Harga Saham (Rupiah)				
		2010	2011	2012	2013	2014
1	ADRO	2.550	1.770	1.590	1090	1040
2	ANTM	2.450	1.620	1.280	1090	1065
3	ARTI	280	255	260	181	101
4	ATPK	187	166	129	270	209
5	BIPI	102	205	196	111	121
6	BORN	1.340	830	540	174	50
7	BRAU	510	415	195	186	63
8	BUMI	3.025	2.175	590	300	80
9	BYAN	18.000	18.000	8.450	8500	6650
10	CITA	317	315	315	390	940
11	CNKO	154	123	360	315	155
12	CTTH	72	71	58	64	67
13	DOID	1610	670	153	92	193
14	ELSA	325	230	173	330	685
15	ENRG	124	178	82	70	100
16	GTBO	62	580	3.900	1550	363
17	HRUM	9.000	6.850	6.000	2750	1660
18	INCO	4.875	3.200	2.350	2650	3625
19	ITMG	50.750	38.650	41.550	28500	15375
20	KKGI	3.700	6.450	2.475	2050	1005
21	MEDC	3.375	2.425	1.630	2100	3800
22	PKPK	174	182	225	86	88
23	PTBA	22.950	17.350	15.100	10200	12500
24	PTRO	26.000	33.200	1.320	1150	925
25	RUIS	200	220	195	192	217

Lampiran 3. Data Penelitian

Sampel *Price Earning Ratio* Perusahaan Pertambangan Periode Tahun 2010 – 2014

No	Kode Perusahaan	<i>Price Earning Ratio</i> (x)				
		2010	2011	2012	2013	2014
1	ADRO	36.95	11.16	13.78	12.29	9.27
2	ANTM	13.88	8.03	4.08	25.36	-13.51
3	ARTI	16.23	41.63	7.86	7.01	5.57
4	ATPK	-146.67	-5.55	-7.05	122.07	14.04
5	BIPI	-31.83	-30.21	-47.84	5.97	13.12
6	BORN	67.96	7.70	-1.79	-0.41	-0.32
7	BRAU	28.72	9.93	-3.92	-3.20	-1.72
8	BUMI	22.49	23.16	-1.81	-0.83	13.52
9	BYAN	80.99	28.74	46.64	-63.60	-58.33
10	CITA	4.06	4.33	2.09	-7.20	-6.55
11	CNKO	9.25	5.71	18.74	33.07	-11.01
12	CTTH	6.93	95.36	25.87	162.73	4.52
13	DOID	31.06	-15.49	-7.44	-2.10	5.85
14	ELSA	37.12	2.62	9.31	10.12	13.01
15	ENRG	-80.75	28.59	12.48	1.50	6.84
16	GTBO	184.56	19.63	6.45	-52.98	-18.21
17	HRUM	29.49	10.82	12.02	14.48	14.39
18	INCO	12.34	10.51	38.48	55.52	16.97
19	ITMG	31.29	8.74	11.38	11.39	6.32
20	KKGI	22.29	14.33	11.35	9.68	7.75
21	MEDC	15.08	1.83	92.26	45.33	82.83
22	PKPK	12.87	-37.40	-14.88	153.22	-2.75
23	PTBA	26.32	12.95	15.33	12.87	13.65
24	PTRO	6.91	7.01	2.80	5.46	18.35
25	RUIS	12.01	42.26	0.18	4.99	4.77

Lampiran 4. Data Penelitian

Sampel *Earning Per Share* Perusahaan Pertambangan Periode Tahun 2010 – 2014

No	Kode Perusahaan	<i>Earning Per Share</i> (Rp)				
		2010	2011	2012	2013	2014
1	ADRO	69.00	156.03	116.50	88.70	69.27
2	ANTM	176.49	202.12	313.79	42.98	-81.28
3	ARTI	17.00	6.00	20.14	25.80	15.60
4	ATPK	-1.00	-30.00	-23.58	13.85	9.19
5	BIPI	-3.34	-2.04	0.25	18.59	8.92
6	BORN	20.00	108.00	-300.85	-409.39	-117.43
7	BRAU	18.00	42.00	-50.13	-58.18	-27.39
8	BUMI	134.00	94.00	-310.12	-359.72	-131.73
9	BYAN	222.00	626.00	164.21	-133.66	-516.26
10	CITA	30.00	78.00	57.77	186.49	-114.05
11	CNKO	17.00	22.00	19.21	20.09	-10.88
12	CTTH	10.00	1.00	2.24	0.39	0.82
13	DOID	52.00	-43.00	-18.06	-43857.39	23.33
14	ELSA	9.00	88.00	17.53	32.62	56.51
15	ENRG	-2.00	6.00	3.64	46.80	10.32
16	GTBO	0.34	30.00	376.76	-29.26	-22.93
17	HRUM	305.00	542.31	455.80	189.92	1.89
18	INCO	395.00	304.60	65.68	47.73	215.61
19	ITMG	1622.00	4382.83	3697.46	942.68	2203.61
20	KKGI	166.00	450.00	228.13	211.88	100.43
21	MEDC	224.00	1323.00	36.54	46.33	37.74
22	PKPK	14.00	-5.00	-15.11	0.56	-47.39
23	PTBA	872.00	1339.26	1258.66	792.55	875.02
24	PTRO	3761.00	4733.00	470.96	210.56	27.78
25	RUIS	17.00	5.00	37.65	38.48	72.34

Lampiran 5. Data Penelitian

Sampel *Debt to Equity Ratio* Perusahaan Pertambangan Periode Tahun 2010 – 2014

No	Kode Perusahaan	<i>Debt to Equity Ratio (x)</i>				
		2010	2011	2012	2013	2014
1	ADRO	1.18	1.32	1.23	1.11	0.97
2	ANTM	0.27	0.41	0.54	0.71	0.85
3	ARTI	0.72	0.81	0.67	0.70	0.83
4	ATPK	0.70	1.89	2.44	0.33	0.53
5	BIPI	0.40	0.19	0.20	1.82	1.92
6	BORN	0.30	0.81	4.85	-5.32	-3.48
7	BRAU	4.06	2.93	7.87	23.97	-64.71
8	BUMI	4.06	5.26	17.75	-24.12	-9.87
9	BYAN	1.81	1.24	1.70	2.48	3.55
10	CITA	0.98	0.81	0.73	0.80	0.70
11	CNKO	0.67	1.04	0.64	0.69	0.76
12	CTTH	1.66	1.87	2.32	3.13	3.56
13	DOID	10.85	10.33	11.96	14.81	8.85
14	ELSA	0.89	1.30	1.10	0.91	0.64
15	ENRG	1.00	1.83	2.00	1.61	1.43
16	GTBO	0.74	0.42	0.29	0.21	0.18
17	HRUM	0.40	0.31	0.26	0.22	0.23
18	INCO	0.30	0.37	0.36	0.33	0.31
19	ITMG	0.51	0.46	0.49	0.44	0.45
20	KKGI	0.72	0.49	0.42	0.45	0.38
21	MEDC	1.86	2.02	2.15	1.82	1.94
22	PKPK	1.43	1.49	1.27	1.06	1.07
23	PTBA	0.36	0.41	0.50	0.55	0.71
24	PTRO	0.84	1.37	1.83	1.58	1.43
25	RUIS	1.78	3.65	3.94	3.88	3.07

Lampiran 6. Data Penelitian

Sampel *Return On Equity* Perusahaan Pertambangan Periode Tahun 2010 – 2014

No	Kode Perusahaan	<i>Return On Equity (%)</i>				
		2010	2011	2012	2013	2014
1	ADRO	11.88	22.61	12.80	7.18	5.63
2	ANTM	17.48	17.90	23.32	3.20	-6.50
3	ARTI	3.45	1.47	6.06	7.16	3.11
4	ATPK	-29.62	-64.31	-38.20	1.16	4.51
5	BIPI	-2.83	-1.97	0.23	11.63	5.34
6	BORN	5.30	21.54	-156.12	196.69	35.61
7	BRAU	24.84	30.69	-74.09	-202.27	246.01
8	BUMI	33.57	18.28	-179.94	217.89	63.56
9	BYAN	25.21	29.13	7.76	-12.27	-73.97
10	CITA	22.47	25.63	20.83	32.73	-23.39
11	CNKO	9.73	10.93	8.88	3.18	-3.51
12	CTTH	17.03	1.21	3.50	0.61	1.26
13	DOID	54.49	-16.06	-17.04	-42.93	16.83
14	ELSA	3.30	33.59	6.64	10.62	16.19
15	ENRG	-1.08	2.83	3.99	19.53	1.94
16	GTBO	0.33	22.55	74.20	-8.15	-6.72
17	HRUM	35.84	50.01	37.72	12.55	0.72
18	INCO	26.04	18.87	3.92	2.25	9.65
19	ITMG	28.32	50.53	43.10	23.91	22.28
20	KKGI	54.07	68.51	32.18	23.50	11.08
21	MEDC	11.22	57.11	2.24	1.78	1.49
22	PKPK	4.15	-1.54	-5.19	0.19	-19.38
23	PTBA	31.55	37.82	34.21	24.55	23.29
24	PTRO	35.00	33.06	26.23	8.76	1.17
25	RUIS	5.99	1.53	12.19	11.32	17.94

Lampiran 7. Hasil Statistik Deskriptif**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
PER1	96	-1.71	5.22	2.6358	1.08116
EPS1	97	-1.39	8.46	4.1270	2.14167
DER1	120	-1.71	3.18	.0717	1.03663
ROE1	102	-1.66	5.51	2.4029	1.41194
HS1	125	3.91	10.83	6.6348	1.80848
Valid N (listwise)	95				

Sumber: Hasil Pengolahan Output SPSS 17.0 *for Windows*

Lampiran 8. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		95
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.56888753
Most Extreme Differences	Absolute	.143
	Positive	.143
	Negative	-.111
Kolmogorov-Smirnov Z		1.390
Asymp. Sig. (2-tailed)		.042

a. Test distribution is Normal.

b. Calculated from data.

Sumber: Hasil Pengolahan *Output SPSS 17.0 for Windows*

Lampiran 9. Hasil Uji Multikolinearitas

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	ROE1, DER1, PER1, EPS1 ^a		Enter

a. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.952 ^a	.905	.901	.58139

a. Predictors: (Constant), ROE1, DER1, PER1, EPS1

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	291.448	4	72.862	215.557	.000 ^a
	Residual	30.422	90	.338		
	Total	321.869	94			

a. Predictors: (Constant), ROE1, DER1, PER1, EPS1

b. Dependent Variable: HS1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.772	.268		6.616	.000		
	PER1	.613	.065	.360	9.466	.000	.726	1.377
	EPS1	.945	.053	1.065	17.777	.000	.293	3.417
	DER1	-.066	.078	-.031	-.852	.397	.817	1.224
	ROE1	-.166	.089	-.114	-1.853	.067	.277	3.616

a. Dependent Variable: HS1

Sumber: Hasil Pengolahan *Output SPSS 17.0 for Windows*

Lampiran 10. Hasil Uji Heterokedastisitas

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	ROE1, DER1, PER1, EPS1 ^a		. Enter

a. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.390 ^a	.152	.115	.42105

a. Predictors: (Constant), ROE1, DER1, PER1, EPS1

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.867	4	.717	4.042	.005 ^a
	Residual	15.955	90	.177		
	Total	18.822	94			

a. Predictors: (Constant), ROE1, DER1, PER1, EPS1

b. Dependent Variable: ABS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.100	.194		5.669	.000
	PER1	-.153	.047	-.373	-3.272	.002
	EPS1	-.032	.039	-.149	-.829	.409
	DER1	-.029	.056	-.056	-.517	.607
	ROE1	-.093	.065	-.264	-1.431	.156

a. Dependent Variable: ABS

Sumber: Hasil Pengolahan *Output SPSS 17.0 for Windows*

Lampiran 11. Hasil Uji Autokorelasi

	ABS
Test Value ^a	.23
Cases < Test Value	47
Cases >= Test Value	48
Total Cases	95
Number of Runs	45
Z	-.721
Asymp. Sig. (2-tailed)	.471

a. Median

Sumber: Hasil Pengolahan *Output SPSS 17.0 for Windows*

Lampiran 12. Hasil Uji Regresi Berganda

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.772	.268		6.616	.000
	PER1	.613	.065	.360	9.466	.000
	EPS1	.945	.053	1.065	17.777	.000
	DER1	-.066	.078	-.031	-.852	.397
	ROE1	-.166	.089	-.114	-1.853	.067

a. Dependent Variable: HS1

Sumber: Hasil Pengolahan *Output SPSS 17.0 for Windows*

Lampiran 13. Hasil Uji Parsial (Uji-t Statistik)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.772	.268		6.616	.000
	PER1	.613	.065	.360	9.466	.000
	EPS1	.945	.053	1.065	17.777	.000
	DER1	-.066	.078	-.031	-.852	.397
	ROE1	-.166	.089	-.114	-1.853	.067

a. Dependent Variable: HS1

Sumber: Hasil Pengolahan *Output SPSS 17.0 for Windows*

Lampiran 14. Hasil Uji Simultan (Uji-f Statistik)

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	291.448	4	72.862	215.557	.000 ^a
	Residual	30.422	90	.338		
	Total	321.869	94			

a. Predictors: (Constant), ROE1, DER1, PER1, EPS1

b. Dependent Variable: HS1

Sumber: Hasil Pengolahan *Output SPSS 17.0 for Windows*

Lampiran 15. Hasil Uji Koefisien Determinasi

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.952 ^a	.905	.901	.58139

a. Predictors: (Constant), ROE1, DER1, PER1, EPS1

Sumber: Hasil Pengolahan *Output SPSS 17.0 for Windows*