

## LAMPIRAN

## Lampiran 1. Daftar Nama Perusahaan Yang Dijadikan Sampel

No.	Kode	Nama Perusahaan
1	ADRO	Adaro Energy Tbk
2	BSSR	Baramulti Suksessarana Tbk
3	BYAN	Bayan Resource Tbk
4	GEMS	Golden Energy Mines Tbk
5	HRUM	Harum Energy Tbk
6	ITMG	Indo Tambangraya Megah Tbk
7	KKGI	Resource Alam Indonesia Tbk
8	MBAP	Mitrabara Adiperdana Tbk
9	MYOH	Samindo Resource Tbk
10	PTBA	Bukit Asam Tbk
11	PTRO	Petrosea Tbk
12	TOBA	Toba Bara Sejahtera Tbk

## Lampiran 2. Data Induk

## Lampiran 2. 1. Data Return On Equity (ROE) Tahun 2014 – 2018

No	Kode	Return On Equity (ROE) (%)				
		2014	2015	2016	2017	2018
1	ADRO	5.62	4.50	9.00	13.11	11.00
2	BSSR	2.82	25.13	21.53	55.25	45.96
3	BYAN	-73.97	-47.51	9.57	65.56	77.30
4	GEMS	4.34	0.84	13.21	41.29	31.82
5	HRUM	0.72	-5.53	5.06	14.08	10.50
6	ITMG	29.71	7.56	14.40	26.37	27.00
7	KKGI	11.08	7.39	11.22	15.17	0.55
8	MBAP	30.16	46.94	29.59	47.94	40.51
9	MYOH	26.74	26.50	19.78	12.00	27.10
10	PTBA	23.29	21.93	19.18	32.95	30.88
11	PTRO	1.17	-7.12	-4.59	4.66	12.12
12	TOBA	25.15	16.58	9.87	23.67	30.00

Lampiran 2. 2. Data *Debt to Equity Ratio* (DER) Tahun 2014 - 2018

No	Kode	<i>Debt to Equity Ratio</i> (DER) (X)				
		2014	2015	2016	2017	2018
1	ADRO	0.97	0.78	0.72	0.67	0.64
2	BSSR	0.86	0.66	0.44	0.40	0.63
3	BYAN	3.55	4.45	3.38	0.72	0.69
4	GEMS	0.27	0.49	0.43	1.02	1.22
5	HRUM	0.23	0.11	0.16	0.16	0.30
6	ITMG	0.48	0.41	0.33	0.42	0.48
7	KKGI	0.38	0.28	0.17	0.19	0.35
8	MBAP	0.74	0.48	0.27	0.31	0.39
9	MYOH	1.02	0.73	0.37	0.33	0.32
10	PTBA	0.71	0.82	0.76	0.59	0.48
11	PTRO	1.43	1.39	1.31	1.45	1.91
12	TOBA	1.11	0.82	0.77	0.99	1.30

Lampiran 2. 3. Data *Earning Per Share* (EPS) Tahun 2014 – 2018

No	Kode	<i>Earning Per Share</i> (EPS) (Rp)				
		2014	2015	2016	2017	2018
1	ADRO	69.17	65.74	140.56	204.71	188.50
2	BSSR	12.04	139.05	136.22	169.92	384.58
3	BYAN	-516.26	-266.51	115.91	1299.84	2185.13
4	GEMS	22.68	4.73	78.68	271.13	291.35
5	HRUM	1.89	-98.19	66.34	226.89	180.49
6	ITMG	2892.33	770.40	1554.27	3028.81	2496.20
7	KKGI	100.43	78.87	129.76	36.95	1.46
8	MBAP	141.13	390.76	296.84	647.29	597.27
9	MYOH	121.37	154.33	12.96	75.42	203.95
10	PTBA	875.02	883.59	870.69	1942.79	477.00
11	PTRO	27.79	173.95	-105.69	110.55	332.13
12	TOBA	113.29	77.84	18.67	144.32	273.87

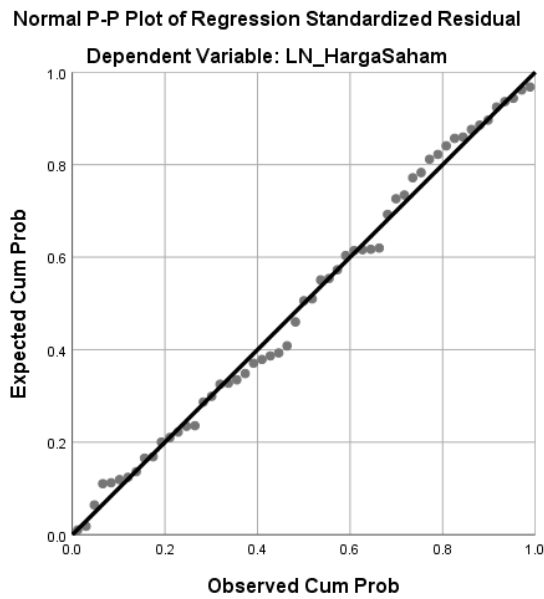
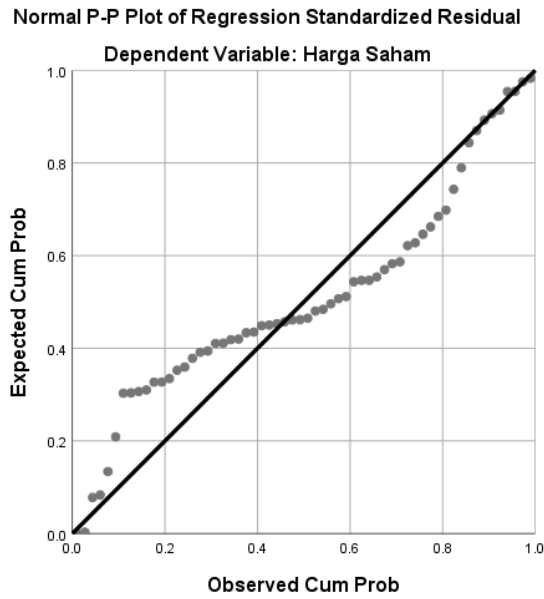
## Lampiran 2. 4. Data Harga Saham Tahun 2014 – 2018

No	Kode	Harga Saham (Rp)				
		2014	2015	2016	2017	2018
1	ADRO	860.00	710.00	1520.00	1885.00	1295.00
2	BSSR	1100.00	1130.00	1500.00	2580.00	2030.00
3	BYAN	7900.00	7900.00	6700.00	11100.00	18900.00
4	GEMS	1750.00	1595.00	2990.00	2550.00	2550.00
5	HRUM	1170.00	800.00	2110.00	3230.00	1435.00
6	ITMG	13500.00	8750.00	15200.00	25825.00	17525.00
7	KKGI	900.00	650.00	350.00	316.00	204.00
8	MBAP	990.00	1865.00	2500.00	3480.00	2390.00
9	MYOH	505.00	472.00	700.00	830.00	1310.00
10	PTBA	9825.00	6375.00	10900.00	3800.00	3060.00
11	PTRO	655.00	525.00	1035.00	1870.00	1625.00
12	TOBA	845.00	640.00	1540.00	2230.00	430.00

## Lampiran 3. Hasil Uji Statistik Deskriptif

	Descriptive Statistics				
	N	Minimum	Maximum	Mean	Std. Deviation
Return On Equity	60	-.739	.773	.17302	.225278
Debt to Equity Ratio	60	.11	4.45	.8040	.79631
Earning Per Share	60	-516.26	3028.81	422.0200	727.61990
Harga Saham	60	204.00	25825.00	3848.4500	5249.63177
Valid N (listwise)	60				

Lampiran 4. Hasil Uji Asumsi Klasik  
Lampiran 4. 1. Hasil Uji Normalitas



**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		55
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	.71587072
Most Extreme Differences	Absolute	.067
	Positive	.067
	Negative	-.055
Test Statistic		.067
Asymp. Sig. (2-tailed)		.200 <sup>c,d</sup>

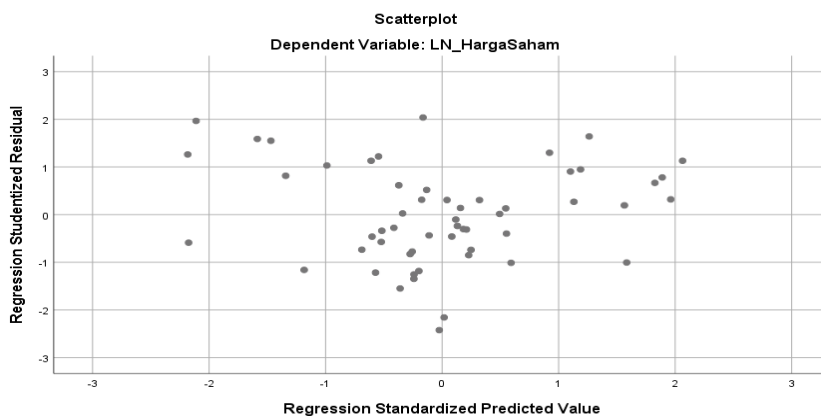
- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.
- d. This is a lower bound of the true significance.

**Lampiran 4. 2. Hasil Uji Multikolinearitas**

Model		Coefficients <sup>a</sup>					Collinearity Statistics	
		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Tolerance	VIF
		B	Std. Error	Beta				
1	(Constant)	3.204	.730		4.390	.000		
	ROE	-.415	.141	-.412	-2.938	.005	.406	2.462
	DER	-.037	.159	-.021	-.232	.817	.988	1.012
	EPS	.697	.094	1.044	7.432	.000	.404	2.474

a. Dependent Variable: HargaSaham

**Lampiran 4.3 Hasil Uji Heterokedastisitas**



**Lampiran 4. 3. Hasil Uji Autokorelasi**

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.770 <sup>a</sup>	.594	.570	.73662	1.595

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

b. Dependent Variable: HargaSaham

**Runs Test**

Unstandardized  
Residual

Test Value <sup>a</sup>	.01061
Cases < Test Value	27
Cases >= Test Value	28
Total Cases	55
Number of Runs	25
Z	-.951
Asymp. Sig. (2-tailed)	.342

a. Median

**Lampiran 5. Hasil Uji Regresi Linier Berganda**

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.204	.730		4.390	.000
	ROE	-.415	.141	-.412	-2.938	.005
	DER	-.037	.159	-.021	-.232	.817
	EPS	.697	.094	1.044	7.432	.000

a. Dependent Variable: HargaSaham

**Lampiran 6. Hasil Uji Hipotesis**

**Lampiran 6. 1. Hasil Uji Statistik F**

ANOVA <sup>a</sup>						
Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	40.416	3	13.472	24.828	.000 <sup>b</sup>
	Residual	27.673	51	.543		
	Total	68.090	54			

- a. Dependent Variable: HargaSaham
- b. Predictors: (Constant), EPS, DER, ROE

**Lampiran 6. 2. Hasil Uji Statistik t**

Coefficients <sup>a</sup>						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.204	.730		4.390	.000
	ROE	-.415	.141	-.412	-2.938	.005
	DER	-.037	.159	-.021	-.232	.817
	EPS	.697	.094	1.044	7.432	.000

- a. Dependent Variable: HargaSaham

**Lampiran 6. 3. Hasil Uji Koefisien Determinasi**

Model Summary <sup>b</sup>					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.770 <sup>a</sup>	.594	.570	.73662	1.595

- a. Predictors: (Constant), EPS, DER, ROE
- b. Dependent Variable: HargaSaham