

## Lampiran

### Lampiran 1. Data Perhitungan *Return On Investment* (ROI)

$$\text{Return On Investment} = \frac{\text{Laba Operasi}}{\text{Modal Yang Digunakan}} \times 100\%$$

Nama Perusahaan	Tahun	Laba Operasi	Modal yang Digunakan	ROI
PT. Central Omega Resources Tbk.	2010	Rp 4.069.548,00	Rp 443.704,00	9,00%
	2011	Rp 177.475.279,00	Rp 1.158.626.307,00	15,32%
	2012	Rp 303.447.766,00	Rp 1.386.445.565,00	21,89%
	2013	Rp 337.286.068,00	Rp 1.453.215.410,00	23,21%
	2014	Rp 46.208.090,00	Rp 1.134.599.084,00	4,07%
PT. Aneka Tambang	2010	Rp 1.674.924,00	Rp 9.583.550,00	17,48%
	2011	Rp 1.927.891,00	Rp 10.772.043,00	17,90%
	2012	Rp 2.993.115,00	Rp 12.834.316,00	23,32%
	2013	Rp 409.947,00	Rp 12.793.487,00	3,20%
	2014	Rp 775.286,00	Rp 11.929.561,00	6,50%
PT. Cita Mineral Investindo	2010	Rp 99.704,00	Rp 668.815,00	14,91%
	2011	Rp 256.221,00	Rp 951.670,00	26,92%
	2012	Rp 236.131,00	Rp 1.134.652,00	20,81%
	2013	Rp 686.686,00	Rp 2.098.275,00	32,73%
	2014	Rp 384.699,00	Rp 1.644.773,00	23,39%
PT. Bukit Asam	2010	Rp 2.008.891.00	Rp 5.498.225.00	36,54%
	2011	Rp 3.088.067.00	Rp 8.165.002.00	37,82%
	2012	Rp 2.909.421.00	Rp 8.505.169.00	34,21%
	2013	Rp 1.854.281.00	Rp 7.551.569.00	24,55%
	2014	Rp 2.019.214.00	Rp 8.670.842.00	23,29%
PT. Adaro Energy. Tbk	2010	Rp 2.207.313.000.00	Rp 18.576.441.000.00	11,88%
	2011	Rp 5.018.616.270.00	Rp 22.199.807.070.00	22,61%
	2012	Rp 2.944.504.356.00	Rp 29.075.984.232.00	10,13%
	2013	Rp 2.829.203.415.00	Rp 38.709.283.635.00	7,31%
	2014	Rp 2.294.250.000.00	Rp 40.726.850.000.00	5,63%
PT. Timah (Persero) Tbk	2010	Rp 942.150.00	Rp 4.203.075.00	22,42%
	2011	Rp 897.126.00	Rp 4.597.795.00	19,51%
	2012	Rp 431.589.00	Rp 4.558.200.00	9,47%
	2013	Rp 580.570.00	Rp 5.252.835.00	11,05%
	2014	Rp 637.954.00	Rp 5.608.242.00	11,38%

**Lampiran 2. Earning Per Share (EPS)**

Nama Perusahaan	Tahun	Earning Per Sahre
PT. Central Omega Resources Tbk.	2010	Rp 37.00
	2011	Rp 92.00
	2012	Rp 55.00
	2013	Rp 60.00
	2014	Rp 8.14
PT.Aneka Tambang	2010	Rp 176.77
	2011	Rp 202.44
	2012	Rp 314.00
	2013	Rp 43.00
	2014	Rp 81.00
PT.Cita Mineral Inestindo	2010	Rp 33.00
	2011	Rp 57.00
	2012	Rp 58.00
	2013	Rp 186.00
	2014	Rp 114.00
PT. Bukit Asam	2010	Rp 872.00
	2011	Rp 1,339.00
	2012	Rp 1,262.00
	2013	Rp 822.00
	2014	Rp 927.00
PT. Adaro Energy	2010	Rp 69.00
	2011	Rp 156.00
	2012	Rp 117.00
	2013	Rp 89.00
	2014	Rp 70.00
PT. Timah (Persero) Tbk	2010	Rp 188.00
	2011	Rp 178.00
	2012	Rp 82.00
	2013	Rp 82.00
	2014	Rp 91.00

### Lampiran 3. Data Perhitungan *Return On Asset* (ROA)

$$\text{Return On Asset} = \frac{\text{Laba Bersih}}{\text{Total Aktiva}} \times 100\%$$

Nama Perusahaan	tahun	Laba Bersih	Total Aktiva	ROA
PT. Centar Omega Resources Tbk	2010	Rp.4.069.548,00	Rp.26.725.192,00	15,23%
	2011	Rp.177.475.279,00	Rp.1.301.283.445,00	13,64%
	2012	Rp.303.447.766,00	Rp.1.535.650.131,00	19,76%
	2013	Rp.337.286.068,00	Rp.1.595.227.650,00	21,14%
	2014	Rp.46.208.090,00	Rp.1.191.603.649,00	3,88%
PT. Aneka Tambang	2010	Rp.1.674.924,00	Rp.12.218.889,00	13,71%
	2011	Rp.1.927.891,00	Rp.15.201.235,00	12,68%
	2012	Rp.2.993.115,00	Rp.19.708.540,00	15,19%
	2013	Rp.409.947,00	Rp.21.865.117,00	1,87%
	2014	Rp.775.286,00	Rp.22.044.202,00	3,52%
PT.Cita Mineral Inestindo	2010	Rp. 99.704,00	Rp.1.425.400,00	6,99%
	2011	Rp.256.221,00	Rp.1.781.463,00	14,38%
	2012	Rp 236.131,00	Rp.1.968.579,00	12,00%
	2013	Rp.686.686,00	Rp.3.773.605,00	18,20%
	2014	Rp .384.699,00	Rp.2.790.120,00	13,79%
PT. Bukit Asam	2010	Rp 2.008.891,00	Rp. 8.722.699,00	23,03%
	2011	Rp 3.088.067,00	Rp.11.507.104,00	26,84%
	2012	Rp 2.909.421,00	Rp.12.728.981,00	22,86%
	2013	Rp 1.854.281,00	Rp.11.677.155,00	15,88%
	2014	Rp 2.019.214,00	Rp.14.812.023,00	13,63%
PT. Adaro Energy Tbk	2010	Rp.2.207.313.000.00	Rp.40.600.921.000,00	5,44%
	2011	Rp.5.018.616.270.00	Rp.51.439.955.490,00	9,76%
	2012	Rp.2.944.504.356.00	Rp.64.968.421.248,00	4,53%
	2013	Rp.2.829.203.415.00	Rp.81.657.122.445,00	3,46%
	2014	Rp.2.294.250.000.00	Rp.80.170.600.000,00	2,86%
PT. Timah (Persero) Tbk	2010	Rp.942.150,00	Rp.5.881.108,00	16,02%
	2011	Rp.897.126,00	Rp. 6.569.807,00	13,66%
	2012	Rp. 431.589,00	Rp. 6.130.320,00	7,04%
	2013	Rp.580.570,00	Rp.8.244.019,00	7,04%
	2014	Rp.637.954,00	Rp.9.752.477,00	6,54%

#### Lampiran 4. Nilai Tukar

Nama Perusahaan	Tahun	Nilai Tukar
PT. Central Omega Resources	2010	Rp 8,991.00
	2011	Rp 9,068.00
	2012	Rp 9,670.00
	2013	Rp 12,189.00
	2014	Rp 12,440.00
PT. Aneka Tambang	2010	Rp 8,991.00
	2011	Rp 9,068.00
	2012	Rp 9,670.00
	2013	Rp 12,189.00
	2014	Rp 10,218.00
PT. Cita Mineral Inestindo	2010	Rp 8,991.00
	2011	Rp 9,068.00
	2012	Rp 9,670.00
	2013	Rp 12,189.00
	2014	Rp 12,440.00
PT. Bukit Asam	2010	Rp 8,991.00
	2011	Rp 9,068.00
	2012	Rp 9,670.00
	2013	Rp 12,189.00
	2014	Rp 12,440.00
PT. Adaro Energy	2010	Rp 8,991.00
	2011	Rp 9,090.00
	2012	Rp 9,708.00
	2013	Rp 12,195.00
	2014	Rp 12,500.00
PT. Timah (Persero) Tbk	2010	Rp 8,991.00
	2011	Rp 9,068.00
	2012	Rp 9,160.00
	2013	Rp 12,189.00
	2014	Rp 12,449.00

### Lampiran 5. Harga Saham

Nama Perusahaan	Tahun	Harga Saham
PT. Central Omega Resources	2010	Rp 215.00
	2011	Rp 312.00
	2012	Rp 415.00
	2013	Rp 380.00
	2014	Rp 397.00
PT. Aneka Tambang	2010	Rp 2,450.00
	2011	Rp 1,620.00
	2012	Rp 1,280.00
	2013	Rp 1,015.00
	2014	Rp 1,065.00
PT.Cita Mineral Investindo	2010	Rp 317.00
	2011	Rp 315.00
	2012	Rp 315.00
	2013	Rp 390.00
	2014	Rp 940.00
PT. Bukit Asam	2010	Rp 22,950.00
	2011	Rp 17,350.00
	2012	Rp 15,100.00
	2013	Rp 10,200.00
	2014	Rp 12,500.00
PT. Adaro Energy	2010	Rp 2,550.00
	2011	Rp 1,770.00
	2012	Rp 1,590.00
	2013	Rp 1,090.00
	2014	Rp 1,040.00
PT. Timah (Persero) Tbk	2010	Rp 2,750.00
	2011	Rp 1,670.00
	2012	Rp 1,540.00
	2013	Rp 1,540.00
	2014	Rp 1,230.00

## Lampiran 6. Input SPSS

Data asli yang dimasukkan ke dalam system pengolahan data.

<b>ROI</b>	<b>EPS</b>	<b>ROA</b>	<b>Nilai Tukar/Kurs</b>	<b>Harga Saham</b>
0.09	37	0.15	8991	215
0.10	92	0.14	9068	312
0.22	55	0.20	9670	415
0.23	60	0.21	12189	380
0.04	8.14	0.04	12440	397
0.17	176.77	0.14	8991	2450
0.18	202.44	0.13	9068	1620
0.23	314	0.15	9670	1280
0.03	43	0.02	12189	1015
0.06	81	0.04	10218	1065
0.15	33	0.07	8991	317
0.27	57	0.14	9068	315
0.21	58	0.12	9670	315
0.33	186	0.18	12189	390
0.23	114	0.14	12440	940
0.37	872	0.23	8991	22950
0.38	1339	0.27	9068	17350
0.34	1262	0.23	9670	15100
0.25	822	0.16	12189	10200
0.23	927	0.14	12440	12500
0.12	69	0.05	8991	2550
0.23	156	0.10	9090	1770
0.10	117	0.05	9708	1590
0.07	89	0.03	12195	1090
0.06	70	0.03	12500	1040
0.22	188	0.16	8991	2750
0.20	178	0.14	9068	1670
0.09	82	0.07	9160	1540
0.11	82	0.07	12189	1540
0.11	91	0.07	12449	1230

### Lampiran 7. Data Hasil Logaritma

LOG_ROI	LOG_EPS	LOG_ROA	LOG_NilaiTukar	LOG_Harga Saham
0.95	1.57	1.18	3.95	2.33
1.18	1.96	1.13	3.96	2.49
1.34	1.74	1.29	3.99	2.62
1.36	1.78	1.32	4.09	2.58
0.60	0.91	0.58	4.09	2.60
1.24	2.25	1.13	3.95	3.39
1.25	2.31	1.10	3.96	3.21
1.36	2.50	1.18	3.99	3.11
0.50	1.63	0.27	4.09	3.01
0.81	1.91	0.54	4.01	3.03
1.17	1.52	0.84	3.95	2.50
1.43	1.76	1.15	3.96	2.50
1.31	1.76	1.07	3.99	2.50
1.51	2.27	1.26	4.09	2.59
1.36	2.06	1.13	4.09	2.97
1.56	2.94	1.36	3.95	4.36
1.57	3.13	1.42	3.96	4.24
1.53	3.10	1.35	3.99	4.18
1.39	2.91	1.20	4.09	4.01
1.36	2.97	1.13	4.09	4.10
1.07	1.84	0.73	3.95	3.41
1.35	2.19	0.98	3.96	3.25
1.00	2.07	0.65	3.99	3.20
0.86	1.95	0.53	4.09	3.04
0.75	1.85	0.45	4.10	3.02
1.35	2.27	1.20	3.95	3.44
1.29	2.25	1.13	3.96	3.22
0.97	1.91	0.84	3.96	3.19
1.04	1.91	0.84	4.09	3.19
1.05	1.96	0.81	4.10	3.09

## Lampiran 8. Output SPSS

### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
returnoninvestment	30	.03	.38	.1828	.09630
earningpershare	30	8.14	1339.00	262.0450	372.14904
ruturnonasset	30	.02	.27	.1215	.06742
nilaitukar	30	8991.00	12500.00	10385.0333	1519.88208
hargasaham	30	215.00	22950.00	3543.2000	5827.46146
Valid N (listwise)	30				

## Regression

### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		30
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	.23883016
Most Extreme Differences	Absolute	.143
	Positive	.143
	Negative	-.116
Test Statistic		.143
Asymp. Sig. (2-tailed)		.118 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4.050	3.352		1.208	.238
	LOG_ROI	-.533	.484	-.264	-1.101	.281
	LOG_EPS	1.247	.132	1.122	9.433	.000
	LOG_ROA	-.309	.397	-.166	-.778	.444
	LOG_NILAI_TU KAR	-.646	.820	-.072	-.788	.438

a. Dependent Variable: LOG\_HARGA\_SAHAM



Model	Collinearity Statistics	
	Tolerance	VIF
LOG_ROI	.124	8.092
LOG_EPS	.504	1.986
LOG_ROA	.155	6.432
LOG_NILAI_TUKAR	.858	1.165

a. Dependent Variable: LOG\_HARGA\_SAHAM

#### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.907 <sup>a</sup>	.822	.793	.25723	1.347

a. Predictors: (Constant), LOG\_NILAI\_TUKAR, LOG\_EPS, LOG\_ROA, LOG\_ROI

b. Dependent Variable: LOG\_HARGA\_SAHAM

#### ANOVA<sup>a</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	7.632	4	1.908	28.836	.000 <sup>b</sup>
	Residual	1.654	25	.066		
	Total	9.286	29			

a. Dependent Variable: LOG\_HARGA\_SAHAM

b. Predictors: (Constant), LOG\_NILAI\_TUKAR, LOG\_EPS, LOG\_ROA, LOG\_ROI

#### Collinearity Diagnostics<sup>a</sup>

Model Dimension	Variance Proportions				
	(Constant)	LOG_ROI	LOG_EPS	LOG_ROA	LOG_NILAI_TUKAR
1 1	.00	.00	.00	.00	.00
2	.00	.01	.00	.07	.00
3	.00	.00	.77	.08	.00
4	.00	.98	.21	.84	.00
5	1.00	.01	.01	.01	1.00

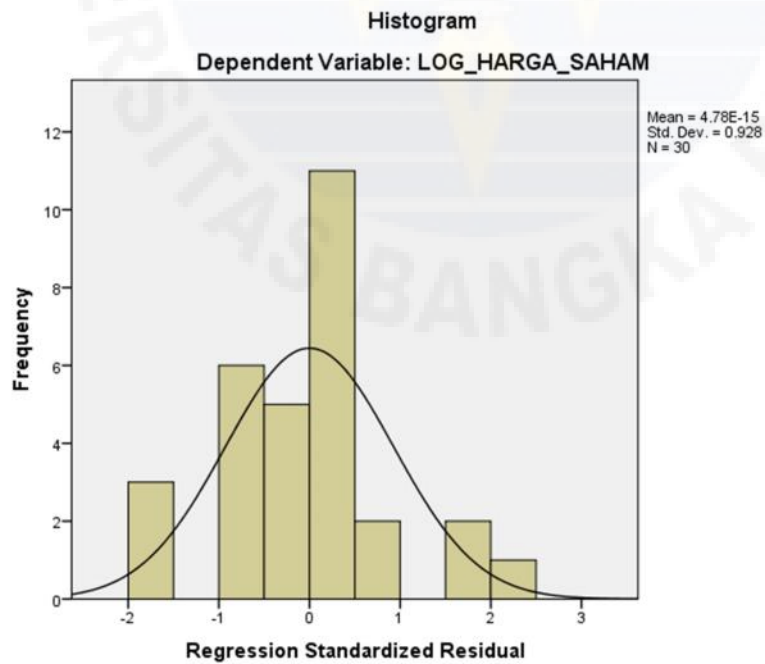
a. Dependent Variable: LOG\_HARGA\_SAHAM

### Residuals Statistics<sup>a</sup>

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	2.0426	4.1195	3.1457	.51300	30
Std. Predicted Value	-2.150	1.898	.000	1.000	30
Standard Error of Predicted Value	.062	.178	.102	.026	30
Adjusted Predicted Value	1.7915	4.0902	3.1459	.52052	30
Residual	-.46747	.55739	.00000	.23883	30
Std. Residual	-1.817	2.167	.000	.928	30
Stud. Residual	-1.991	2.610	.001	1.037	30
Deleted Residual	-.57745	.80849	-.00020	.30102	30
Stud. Deleted Residual	-2.126	2.998	.008	1.101	30
Mahal. Distance	.700	12.954	3.867	2.567	30
Cook's Distance	.000	.614	.057	.129	30
Centered Leverage Value	.024	.447	.133	.089	30

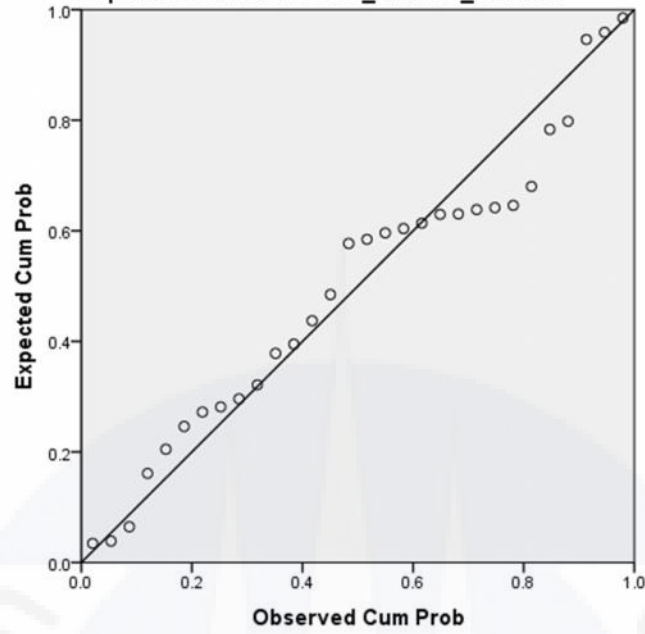
a. Dependent Variable: LOG\_HARGA\_SAHAM

### Charts



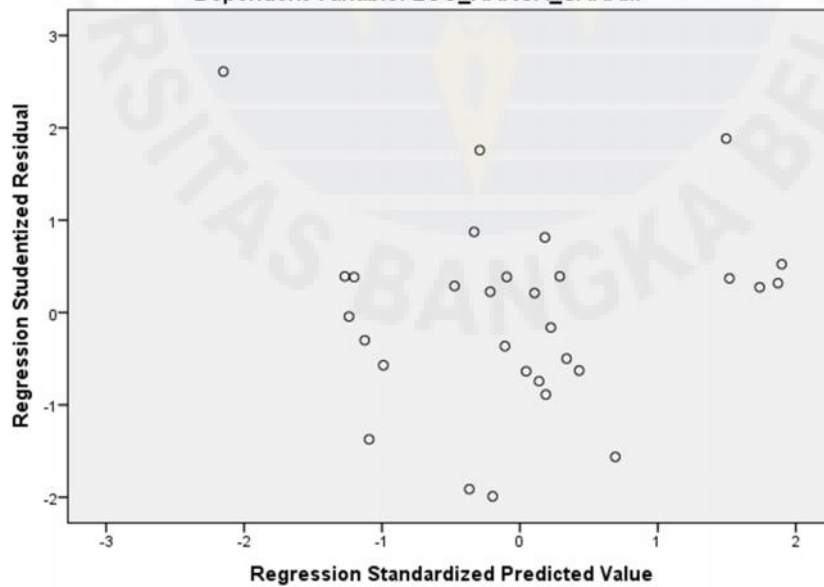
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: LOG\_HARGA\_SAHAM



Scatterplot

Dependent Variable: LOG\_HARGA\_SAHAM



## **DAFTAR RIWAYAT HIDUP**

**Saya yang bertanda tangan di bawah ini :**

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### **PENDIDIKAN FORMAL**

1. Tahun 2000-2006 : SDN BOJONG MENTENG 06 Bekasi
2. Tahun 2006-2009 : SMP SANTA LUSIA Bekasi
3. Tahun 2009-2012 : SMK PUTRA ASIH MALIDAR Bekasi
4. Tahun 2012-2016 : Studi S1 Universitas Bangka Belitung

### **PENGALAMAN ORGANISASI**

- Tahun 2012 : Anggota Lembaga Kerohanian Mahasiswa  
Tahun 2014 : Anggota Lembaga Pers Mahasiswa

#### **PENGALAMAN LAINNYA**

- Tahun 2013 : Kompetisi Lomba Photografer Universitas Bangka  
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- Tahun 2013 : Kompetisi Design Poster Tax Goes To Campus
- Tahun 2014 : Kuliah Kerja Nyata Kebangsaan di Pekanbaru Riau
- Tahun 2015 : Kompetisi Duta Ekonomi Universitas Bangka  
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- Tahun 2014 : Seminar Dan Pameran Produk & Jasa Keuangan  
Gerakan Nasional Literasi Keuangan 2014.
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- Tahun 2015 : Seminar Politik Kebangsaan & Rekonsolidasi  
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Demikianlah daftar riwayat hidup ini, saya buat dengan sebenarnya tanpa paksaan dari pihak manapun.

Balunujuk, 14 Maret 2016

Hormat Saya,



**Mawar Maria Tobing**

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*Analysis of the Factors Playing a Role in the Increase of the Stock Prices of Mining  
Companies Listed on Indonesia Stock Exchange of 2010-2014*

Mawar Maria Tobing, 312.12.11.055.2016.

**ABSTRACT**

This study analyzes the effects of profitability ratios such as Return On Investment (ROI), Earning Per Share (EPS), Return On Asset (ROA), and currency exchange rate on mining companies listed on the Indonesia Stock Exchange. USD/IDR currency exchange rate plays a vital role in the establishment of corporate profits, but it is hard to maintain its stability in economic system. Capital market actors are cautious in their investment if the currency is not stable. Profitability ratio is the ability of a company to produce net margin. With this study, investors that will enter the trade in the capital market can have a real description of a company's condition through ratios that are calculated based on financial data published by that company. This data is obtained from Indonesia Stock Exchange from the site [www.idx.co.id](http://www.idx.co.id). Purposive sampling is the sampling technique used in this study, in which the sample consists of 6 (six) mining companies that have met the predetermined criteria. To analyze the effects of Return on Investment, Earning per Share, Return on Asset, USD/IDR currency exchange rate, the current writer uses multiple linear regressions. A statistical test shows that Return on Investment (ROI), Earning per Share (EPS), Return on Asset (ROA), and USD/IDR currency exchange rate simultaneously and positively affect stock price. Partially, Earning per Share (EPS) has a positive and significant effect on stock price, while Return on Investment (ROI), Return On Asset (ROA), and USD/IDR currency exchange rate has negative and insignificant effects on the stock price of the mining companies listed on Indonesia Stock Exchange.

**Keywords:** Return on Investment (ROI), Earning per Share (EPS), Return on Asset (ROA), USD/IDR currency exchange rate, Stock Price.



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Proposal/Skripsi :  
ANALISIS FAKTOR YANG BERPERAN PENTING DALAM PENINGKATAN HARGA  
SAHAM PADA PERUSAHAAN PERTAMBANGAN YANG TERDAPAT DI BURSA EFEK  
INDONESIA TAHUN 2010-2014

Tanggal	Keterangan	Paraf Pembimbing
13 Nov 2015	Konsep Judul	[Signature]
30 Nov 2015	Review Awal BAB I	[Signature]
2 Des 2015	BAB I	[Signature]
7 Des 2015	BAB I, II	[Signature]
15 Des 2015	BAB II, III	[Signature]
18 Des 2015	Acc Seminar	[Signature]
16 Feb 2016	Review Awal	[Signature]
18 Feb 2016	BAB IV, V	[Signature]
19 Feb 2016	Review Akhir	[Signature]
22 Feb 2016	Acc pembimbing utaman	[Signature]

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