

LAMPIRAN

Lampiran 2

Koreksi Harga Komoditas PT. Timah (Persero) Tbk sepanjang tahun 2014-2015

No	Uraian	2014	2015
1	Laba Bersih	672.991	101.651
2	Pendapatan	7.518.010	6.874.192
3	Beban Pokok Pendapatan	5.902.716	6.188.183
4	Laba Kotor	1.615.294	686.009
5	Beban Penjualan	(55.613)	(89.160)
6	Pendapatan Keuangan	16.555	8.673
7	Laba Bersih Per Saham	90	14

Sumber: Diolah dari Liputan6.com, 2016

Lampiran 3

Perkembangan Total Issued Shares, Earning Per Share dan Dividen

PT. Timah (Persero) Tbk Tahun 2011-2015

(Dalam Rp Juta)

Tahun	Total Issued Shares	Earning Per Share	Dividen
2011	5.033.020	178	89
2012	5.033.020	86	43
2013	5.033.020	102	58
2014	7.447.753	90	45
2015	7.447.753	14	

Sumber : Diolah dari Laporan Terintegrasi 2015 (www.timah.com), 2016

Lampiran 4

Perkembangan *Earning Per Share (EPS)*, *Return On Assets (ROA)*, *Net Profit Margin (NPM)*, *Price Earning Ratio (PER)* dan *Return Saham* PT. Timah (persero), Tbk Tahun 2008-2012

Tahun	EPS	ROA (%)	NPM (%)	PER	Return Saham
2008	267	23 %	15%	4,04	2,78
2009	62	6%	4%	32,25	0,85
2010	188	16%	11%	14,26	0,39
2011	178	14%	10%	9,38	0,97
2012	86	7%	6%	17,90	1,35

Sumber: Diolah dari Laporan keuangan tahunan pt.timah, 2016

Lampiran 5

Laporan Keuangan

PT. Timah (Persero) Tbk

Periode 2008 sampai 2015

Tahun	Triwulan	Laba Bersih	Jumlah Aktiva	Return On Assets (ROA)
2008	I	916,109	5.372,14	17%
	II	989,203	5.514,79	18%
	III	1.152,14	5.624,27	20%
	IV	1.342,36	5.785,00	23%
2009	I	962,315	5.798,32	18%
	II	764,157	5.812,23	13%
	III	468,219	5.827,83	8%
	IV	362,017	5.831,63	6%
2010	I	431,315	5.853,71	7%
	II	426,284	5.861,57	7%
	III	475,107	5.874,20	8%
	IV	946,127	5.881,07	16%
2011	I	772,211	6.189,30	12%
	II	689,097	6.312,70	10%
	III	860,101	6.648,20	12%
	IV	896,806	6.569,81	14%
2012	I	502,167	6.479,21	7%
	II	337,127	6.437,95	5%
	III	449,587	6.227,56	7%
	IV	431,589	6.130,32	7%
2013	I	502,613	6.803,22	7%
	II	589,654	7.523,87	7%
	III	576,258	7.984,27	7%
	IV	580,57	8.244,02	7%
2014	I	598,788	8.574,22	7%
	II	621,634	8.918,88	7%
	III	669,516	9.581,23	7%
	IV	672,991	9.725,48	7%
2015	I	589,324	9.647,27	6%
	II	426,195	9.519,36	4%
	III	326,815	9.372,83	3%
	IV	101,651	9.279,68	1%

Sumber : Laporan Keuangan PT. Timah (Persero) Tbk periode 2008-2015

Lampiran 6

Laporan Keuangan

PT. Timah (Persero) Tbk

Periode 2008 sampai 2015

Tahun	Triwulan	Laba Bersih	Penjualan	Net Profit Margin (NPM)
2008	I	916,109	7.986,27	11%
	II	989,203	7.432,12	13%
	III	1.152,14	8.726,35	15%
	IV	1.342,36	8.821,75	13%
2009	I	962,315	7.428,60	7%
	II	764,157	1.106,58	5%
	III	468,219	9.328,27	4%
	IV	362,017	9.026,72	4%
2010	I	431,315	10.775,22	7%
	II	426,284	6.028,29	9%
	III	475,107	5.216,13	1%
	IV	946,127	8.687,01	1%
2011	I	772,211	8.577,78	9%
	II	689,097	8.612,57	8%
	III	860,101	8.600,22	10%
	IV	896,806	8.572,72	10%
2012	I	502,167	8.366,57	6%
	II	337,127	8.425,13	4%
	III	449,587	8.980,32	5%
	IV	431,589	7.261,25	6%
2013	I	502,613	8.366,27	6%
	II	589,654	8.414,29	7%
	III	576,258	7.200,20	8%
	IV	580,57	6.423,13	9%
2014	I	598,788	6.653,21	9%
	II	621,634	6.912,91	9%
	III	669,516	7.433,21	9%
	IV	672,991	7.513,11	9%
2015	I	589,324	8.414,29	7%
	II	426,195	8.520,13	5%
	III	326,815	8.170,38	4%
	IV	101,651	8.713,63	1%

Sumber : Laporan Keuangan PT. Timah (Persero) Tbk periode 2008-2015

Lampiran 7

Laporan Rekapitulasi *Earning Per Share (EPS)*, *Price Earning Ratio (PER)* dan *Return Saham PT. Timah (Persero) Tbk* Periode 2008 sampai 2015

Tahun	Triwulan	<i>Earning Per Share (EPS)</i>	<i>Price Earning Ratio (PER)</i>	<i>Return Saham</i>
2008	I	352	8,2%	2,9%
	II	327	7,5%	2,8%
	III	296	7,3%	2,1%
	IV	267	4%	2,7%
2009	I	126	8,6%	1,3%
	II	114	12,1%	1,2%
	III	89	30,4%	0,9%
	IV	62	55,2%	0,8%
2010	I	84	27,3%	0,6%
	II	122	22,8%	0,5%
	III	159	18,7%	0,4%
	IV	188	7,9%	0,3%
2011	I	185	8,3%	0,5%
	II	183	10,6%	0,8%
	III	180	9,5%	0,9%
	IV	178	9,4%	0,9%
2012	I	80	13,4%	1,1%
	II	82	16,2%	1,2%
	III	85	15,2%	1,3%
	IV	86	17,9%	1,3%
2013	I	89	18%	1,2%
	II	93	16,8%	0,9%
	III	97	16,1%	0,9%
	IV	102	15%	0,8%
2014	I	98	24,6%	0,6%
	II	95	27,8%	0,5%
	III	92	30,2%	0,3%
	IV	90	32%	0,2%
2015	I	64	55,4%	0,2%
	II	37	82%	0,2%
	III	25	112%	0,1%
	IV	14	237%	0,1%

Sumber : Laporan Keuangan PT. Timah (Persero) Tbk periode 2008-2015

Lampiran 8

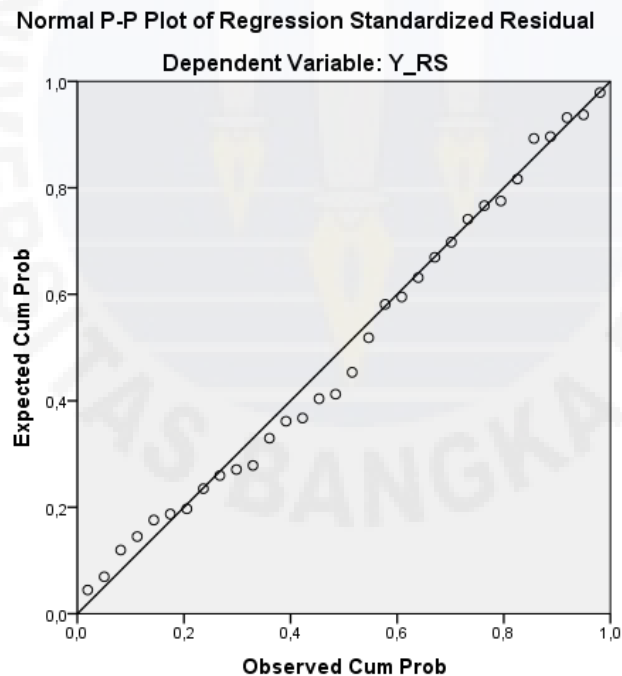
Statistik Deskriptif

		Statistics				
		Ln_X1EPS	X2_ROA	X3_NPM	X4_PER	Y_RS
N	Valid	32	32	32	32	32
	Missing	0	0	0	0	0
Mean		4,6612	9,5313	7,2188	30,5988	,9909
Median		4,5643	7,0000	7,0000	16,5000	,8950
Std. Deviation		,68631	5,25470	3,39577	44,21461	,75559
Minimum		2,64	1,00	1,00	4,04	,12
Maximum		5,86	23,00	15,00	237,25	2,97

Sumber : Output spss, data diolah, 2016

Lampiran 9

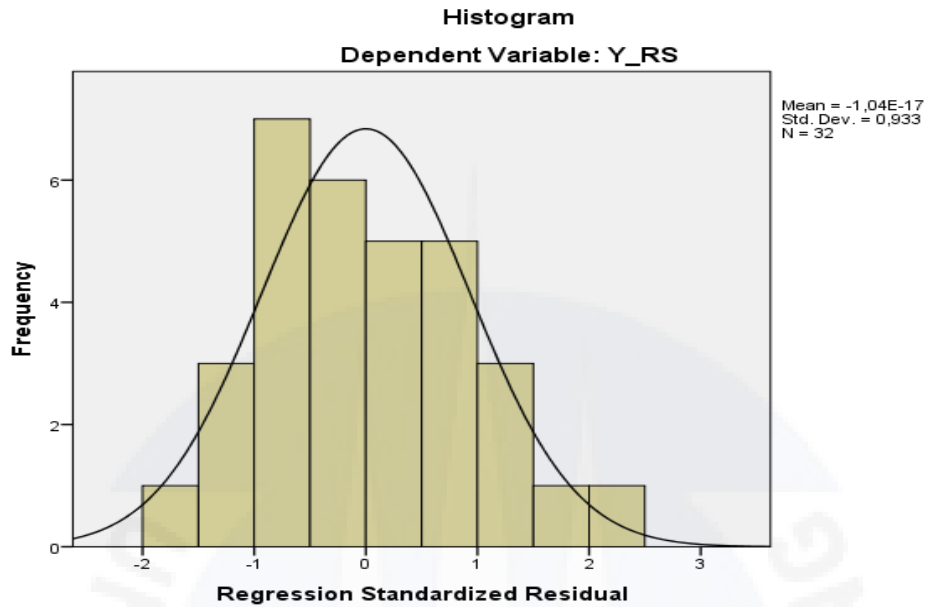
Normal P-Plot



Sumber : Output spss, data diolah, 2016

Lampiran 10

Histogram



Sumber : Output spss, data diolah, 2016

Lampiran 11

One-Sample Kolmogorov-Smirnov Test

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		32
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	,48613519
	Absolute	,094
Most Extreme Differences	Positive	,094
	Negative	-,064
Kolmogorov-Smirnov Z		,531
Asymp. Sig. (2-tailed)		,940

a. Test distribution is Normal.

b. Calculated from data.

Sumber : Output spss, data diolah, 2016

Lampiran 12

Coefficients

Model	Unstandardized		Standardized	t	Sig.	Collinearity		
	Coefficients		Coefficients			Statistics		
	B	Std. Error	Beta			Tolerance	VIF	
	(Constant)	-,916	1,719		-,533	,003		
1	Ln_X1EPS	,178	,413	,161	,430	,002	,109	9,171
	X2_ROA	,075	,036	,525	2,079	,000	,241	4,155
	X3_NPM	,045	,036	,202	1,247	,042	,583	1,714
	X4_PER	-,001	,004	,067	-2,874	,008	,275	3,634

a. Dependent Variable: Y_RS
 Sumber : Output spss, dat diolah, 2016

Lampiran 13

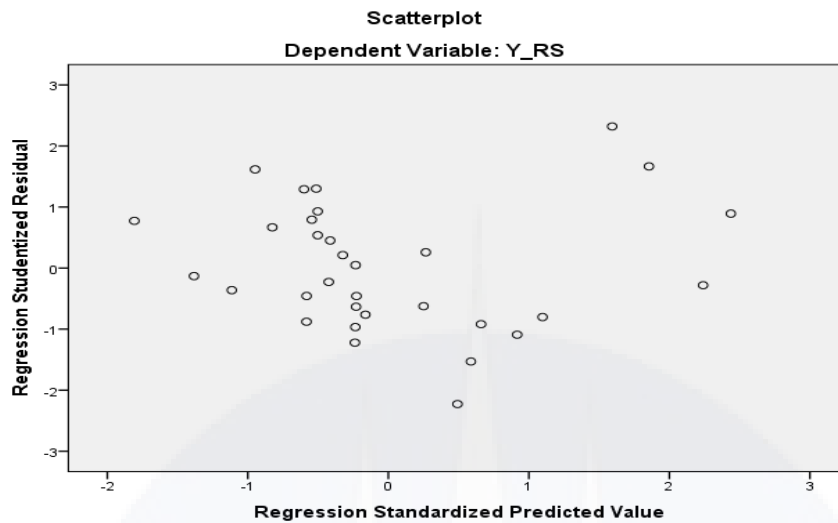
Collinearity Diagnostics

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	Ln_X1 EPS	X2_R OA	X3_ NPM	X4_ PER
1	1	4,021	1,000	,00	,00	,00	,01	,00
	2	,818	2,218	,00	,00	,01	,01	,19
	3	,082	6,999	,00	,00	,43	,31	,06
	4	,079	7,150	,01	,01	,02	,63	,11
	5	,001	56,764	,99	,99	,54	,05	,64

a. Dependent Variable: Y_RS
 Sumber : Output spss, data diolah, 2016

Lampiran 14

Scatterplot



Sumber : Output spss, data diolah, 2016

Lampiran 15

Model Summary

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,766 ^a	,586	,525	,52090	,606

a. Predictors: (Constant), X4_PER, X3_NPM, X2_ROA, Ln_X1EPS

b. Dependent Variable: Y_RS

Sumber : Output spss, data diolah, 2016

Lampiran 16

ANOVA

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	10,372	4	2,593	9,556	,000 ^b
	Residual	7,326	27	,271		
	Total	17,698	31			

a. Dependent Variable: Y_RS

b. Predictors: (Constant), X4_PER, X3_NPM, X2_ROA, Ln_X1EPS

Sumber : Output spss, data diolah, 2016

DAFTAR RIWAYAT HIDUP

1. Data Personal :
- Nama Lengkap : Raden Ayu Hegi Herbina
- Tempat/Tanggal Lahir : Muntok/ 01 Februari 1995
- Jenis Kelamin : Perempuan
- Agama : Islam
- Kewarganegaraan : Indonesia
- Alamat : Jln. Imam Bonjol Kp.Baru Keranggan Tengah
Rt.01, Rw.09 Kec.Muntok, Kab.Bangka Barat,
Prov. Kepulauan Bangka Belitung.
- Nomor Hp : 082282247334
2. Riwayat pendidikan :
- Tahun 2000-2006 : SDN 1 Muntok
 - Tahun 2006-2009 : SMPN 1 Muntok
 - Tahun 2009-2012 : SMAN 1 Muntok

Demikianlah daftar riwayat hidup ini saya buat sebenar-benarnya.

Balunijuk, 2 Agustus 2016

Penulis,

Raden Ayu Hegi Herbina



KARTU BIMBINGAN SKRIPSI

Nama Mahasiswa : Raden Ayu Hegi Herbina
 NIM : 3021211072
 Jurusan : Akuntansi / Manajemen
 Angkatan : 2012
 Konsentrasi Studi : Manajemen Keuangan
 IPK : 3,30
 Nama Pembimbing : H. Sumar, SE, M.M
 Mulai Skripsi : April 2016
 Judul Proposal/Skripsi : Pengaruh Earning Per Share (EPS), Return On Assets (ROA), Net Profit Margin (NPM) dan Price Earning Ratio (PER) terhadap Return Saham PT. Timah (Persero) Tbk Pangkalpinang periode 2008-2015

NO	Tanggal	Keterangan	Paraf Pembimbing
1	5-05-16	Konsultasi judul	[Signature]
2	21-05-16	Ace judul	[Signature]
3	30-05-16	Revisi BAB I	[Signature]
4	1-06-16	Revisi BAB II	[Signature]
5	3-06-16	Revisi BAB III	[Signature]
6	7-06-16	Revisi Daftar pustaka	[Signature]
7	13-06-16	Ace sistem pengumpul	[Signature]
8	15-7-16	Revisi BAB IV	[Signature]
9	28-7-16	Revisi BAB IV	[Signature]
10	25-7-16	Revisi BAB V	[Signature]
11	03-8-16	Ace. Gja Kompre	[Signature]
12			
13			
14			
15			

Catatan :

1. Kartu ini harus diisi saat bimbingan skripsi



KARTU BIMBINGAN SKRIPSI

Nama Mahasiswa : Raden Ayu Hegi Herbina
NIM : 3021211072
Jurusan : Akuntansi / Manajemen
Angkatan : 2012
Konsentrasi Studi : Manajemen Keuangan
IPK : 3,30
Nama Pembimbing : Dony Yanuar SE.MM.
Mulai Skripsi : April 2016
Judul Proposal/Skripsi : Pengaruh Earning Per Share (EPS), Return On Assets (ROA), Net Profit Margin (NPM) dan Price Earning Ratio (PER) terhadap Return Saham PT. Timah (Persero) Tbk. Pangkalpinang Periode 2008 - 2015.

NO	Tanggal	Keterangan	Paraf Pembimbing
1	9/5/2016	Konultasi Judul	[Signature]
2	20/05/2016	bab 1, teori	[Signature]
3	14/06/2016	Revisi	[Signature]
4	3/06/2016	Revisi	[Signature]
5	7/06/2016	Revisi ke pembimbing I	[Signature]
6			
7			
8			
9			
10			
11			
12			
13			
14			
15			

Catatan :

1. Kartu ini harus diisi saat bimbingan skripsi



KARTU BIMBINGAN SKRIPSI

Nama Mahasiswa : Raden Ayu Hegi Herbina
NIM : 3021211072
Jurusan : ~~Akuntansi~~ / Manajemen
Angkatan : 2012
Konsentrasi Studi : Manajemen Keuangan
IPK : 3,30
Nama Pembimbing : Khairiyansyah, S.E., M.M
Mulai Skripsi : April 2016
Judul Proposal/Skripsi :
Pengaruh Earning Per Share, Return On Assets, Net Profit Margin & Price Earning Ratio terhadap Return Saham PT. Timah (Persero) Tbk periode 2008-2015

NO	Tanggal	Keterangan	Paraf Pembimbing
1	30 Juli 2016	Review Awal	A
2	1 Ags 2016	BAB 4.5	A
3	1 Ags 2016	BAB 4.5	A
4	2 Agustus 2016	Kelengkapan Berhas	A
5	2 Ags 2016	Acc Sidang -	A
6			
7			
8			
9			
10			
11			
12			
13			
14			
15			

Catatan :

1. Kartu ini harus diisi saat bimbingan skripsi



KEMENTERIAN RISET, TEKNOLOGI DAN PENDIDIKAN TINGGI

UNIVERSITAS BANGKA BELITUNG

UPT PUSAT BAHASA

Kampus Terpadu UBB, Gedung Timah I Balunujuk,

Kec. Merawang Kab. Bangka Provinsi Kepulauan Bangka Belitung 33172

Telepon (0717) 4260035, Faksimile (0717) 421303

Laman www.ubb.ac.id

ABSTRACT

Raden Ayu Hegi Herbina. 302 12 11 072.

Influence of Earning Per Share, Return On Assets, Net Profit Margin and Price Earnings Ratio towards Share Return of PT.Timah (Persero) Tbk period of 2008-2015

This research is based on the phenomenon exists that shows stock returns PT.Timah (Persero) Tbk decreased from 2008 to 2015 that is influenced by the independent variable. The purpose of this research is to determine and analyze the effect of eraning per share, return on assets, net profit margin and price earnings ratio on stock returns PT.Timah (Persero) Tbk periode of 2008-2015. This research is a descriptive quantitative research with a total sample of 32 financial reports, while the sampling technique was purposive sampling. In this research, the independent variables consisted of Earning Per Share (EPS), Return On Assets (ROA), Net Profit Margin (NPM) and Price Earnings Ratio (PER), while the dependent variable was the Stock Return. Testing instrument used SPSS 22.0 software. Meanwhile, the method of data analysis applied the descriptive statistical analysis, classical assumption test, and multiple linear regression which was included t-test, F-test and R^2 . The results showed that EPS was average, ROA was high, NPM was average, PER was very high and Stock Return was low. The X_1 independent variables obtained $t_{value} (0,430) < t_{table} (2,048)$, X_2 variable $t_{value} (2,079) > t_{table} (2,048)$, X_3 variable $t_{value} (1,247) < t_{table} (2,048)$ and X_4 variabile $t_{value} (-2,874) < t_{table} (2,048)$. Then, the variable Y, EPS (X_1) had partially positive impact to variable Y, ROA (X_2) had partially positive effect to variable Y, variable NPM (X_3) was partially positive influential in variable Y and variabel PER (X_4) had partially negatice effect on variables Y. F test results showed that $F_{value} (16,578) > F_{table} (2,960)$, while the significance was $0,000 < \alpha$ at a significance level of 0,05, namely the independent variables jointly or simultaneously affected the dependent variable significantly.

Keywords: Earning Per Share, Return On Assets, Net Profit Margin, Price Earnings Ratio and Stock Return.

Head of UPT Pusat Bahasa

Translator

signed

Riwan Kusmiadi, S.T.P., M.Si.

Fahimah M. Mooduto, M.A