

## Lampiran 1 Data *Environmental Performance* pada Perusahaan Sampel

No.	Kode	Perusahaan	2006	2007	2008	2009
1	ANTM	PT Aneka Tambang (Persero) Tbk	3	4	4	4
2	APEX	PT Apexindo Pratama Duta Tbk	3	3	3	3
3	BUMI	PT Bumi Resources Tbk	3	3	3	3
4	CNKO	PT Central Korporindo Inter Tbk	3	3	3	3
5	CTTH	PT Citatah Industri Marmer Tbk	3	3	3	3
6	ENRG	PT Energi Mega Persada Tbk	3	3	3	3
7	INCO	PT International Nickel Indonesia Tbk	3	3	3	3
8	MEDC	PT Medco Energi Inter Tbk	3	3	3	3
9	PGAS	PT Perusahaan Gas Negara Tbk	3	3	3	3
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	4	4	4	4
11	TINS	PT Timah (Persero) Tbk	3	3	3	4

## Lampiran 2 Daftar Item-Item Environment Disclosure pada Perusahaan Sampel

No.	Kode	ANTM				APEX				BUMI				CNKO				CTTH			
		2006	2007	2008	2009	2006	2007	2008	2009	2006	2007	2008	2009	2006	2007	2008	2009	2006	2007	2008	2009
1	Pengendalian polusi kegiatan operasi, pengeluaran riset & pengembangan untuk pengurangan polusi	0	0	0	1	1	0	1	1	0	0	1	1	0	0	0	1	1	0	0	1
2	Pernyataan yg menunjukkan bahwa operasi perusahaan tidak mengakibatkan polusi atau memenuhi ketentuan hukum dan peraturan polusi	1	0	0	0	0	1	1	0	0	0	0	0	0	0	1	1	0	1	1	1
3	Pernyataan yg menunjukkan bahwa polusi operasi telah atau akan dikurangi	1	0	0	1	0	1	1	1	0	0	0	0	0	0	0	0	0	1	1	1
4	Pencegahan atau perbaikan kerusakan lingkungan akibat pengelolaan sumber alam	0	1	1	1	1	0	1	1	1	1	1	1	0	0	1	1	0	0	1	0
5	Konservasi sumber alam	0	1	1	1	0	1	1	1	0	0	0	0	0	0	0	0	1	1	1	1
6	Merancang fasilitas yang harmonis dengan lingkungan	0	0	0	0	0	0	0	0	0	0	1	1	0	0	0	1	1	0	1	1
7	Pengolahan limbah	1	1	1	1	1	1	1	1	1	1	1	1	0	0	1	1	0	0	1	0
8	Mempelajari dampak lingkungan untuk memonitor dampak lingkungan perusahaan	1	1	0	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0
9	Perlindungan lingkungan hidup	1	0	0	0	1	0	0	0	1	1	1	1	1	1	1	1	0	0	0	0

## Lampiran 2 Daftar Item-Item Environment Disclosure pada Perusahaan Sampel

No.	Kode	ANTM				APEX				BUMI				CNKO				CTTH			
		2006	2007	2008	2009	2006	2007	2008	2009	2006	2007	2008	2009	2006	2007	2008	2009	2006	2007	2008	2009
10	Mengurangi resiko dalam lingkungan kerja	1	1	0	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0
11	Mentaati standar kesehatan dan keselamatan kerja	1	0	0	0	1	0	0	0	1	1	1	1	0	0	0	0	0	0	1	1
12	Sumbangan tunaim prosuk, pelayanan untuk mendukung aktivitas masyarakat, pendidikan dan seni	1	1	0	1	1	0	0	0	0	0	1	1	0	0	0	1	0	0	0	0
13	Sebagai sponsor untuk proyek kesehatan masyarakat	1	0	0	0	1	0	0	0	1	1	1	1	1	1	1	1	0	0	0	0
14	Kebijakan perusahaan secara umum berkaitan dengan tanggung jawab sosial perusahaan kepada masyarakat	1	1	0	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0
15	Membuka fasilitas perusahaan untuk masyarakat	1	1	0	1	1	1	1	1	0	0	1	1	0	0	1	1	0	0	0	0
16	Membiyai program beasiswa	1	1	0	1	1	1	1	1	1	1	1	1	1	1	1	1	0	0	1	1
n (jumlah butir)		12	9	3	11	12	9	11	10	8	8	12	12	3	3	7	10	3	3	8	7
I (indeks pengungkapan)		0.75	0.56	0.19	0.69	0.75	0.56	0.69	0.63	0.50	0.50	0.75	0.75	0.19	0.19	0.44	0.63	0.19	0.19	0.50	0.44

**Lampiran 3 Indeks Industri Perusahaan pertambangan, energi dan migas  
yang menjadi anggota PROPER tahun 2006 – 2009**

No.	Bulan	2006	Return	MeRI	2007	Return	MeRI	2008	Return	MeRI	2009	Return	MeRI
		604.568			933.213			3270.088			6895.665		
1	Januari	680.274	0.125	0.044	995.172	0.066	0.108	3358.254	0.027	0.057	7184.256	0.042	0.053
2	Februari	694.033	0.020		1128.17	0.134		3542.258	0.055		7536.621	0.049	
3	Maret	746.746	0.076		1346.415	0.193		3895.256	0.100		8126.559	0.078	
4	April	852.451	0.142		1494.034	0.110		4125.658	0.059		8475.584	0.043	
5	Mei	762.614	-0.105		1529.374	0.024		4658.584	0.129		8965.582	0.058	
6	juni	729.645	-0.043		1647.039	0.077		4895.571	0.051		9365.253	0.045	
7	juli	770.235	0.056		1821.513	0.106		5125.025	0.047		9548.624	0.020	
8	Agustus	758.14	-0.016		1649.772	-0.094		5321.255	0.038		9965.541	0.044	
9	September	760.044	0.003		2023.914	0.227		5847.621	0.099		10659.21	0.070	
10	Oktober	819.097	0.078		2702.983	0.336		6015.246	0.029		13259.61	0.244	
11	Nopember	846.039	0.033		3140.357	0.162		6459.284	0.074		15429.66	0.164	
12	Desember	933.213	0.103		3270.088	0.041		6895.665	0.068		18450.63	0.196	

## Lampiran 4 Perhitungan *Economic Performance* pada Perusahaan Sampel

No.	Kode	Perusahaan	Hrg Shm awal thn (P <sub>0</sub> )				Hrg Shm akhir thn (P <sub>1</sub> )				Pembagian Dividen (Div)			
			2006	2007	2008	2009	2006	2007	2008	2009	2006	2007	2008	2009
1	ANTM	PT Aneka Tambang (Persero) Tbk	4250	5245	3575	1110	4029	4475	1090	2200	325.58	215.23	57.37	41.59
2	APEX	PT Apexindo Pratama Duta Tbk	650	790	1520	2410	750	852	1654	2692	15	57	41.2	56.8
3	BUMI	PT Bumi Resources Tbk	850	1080	6400	510	900	6000	910	2425	16	66	50.6	44
4	CNKO	PT Central Korporindo Inter Tbk	25	92	188	50	160	210	50	60	7	9	11	13
5	CTTH	PT Citatah Industri Marmer Tbk	45	35	69	50	35	87	50	68	11	14.6	12.8	16
6	ENRG	PT Energi Mega Persada Tbk	830	610	1370	68	520	1490	84	193	17	18.6	20.64	23.52
7	INCO	PT International Nickel Indonesia Tbk	14550	33000	7950	2475	31000	96250	1930	3650	5000	226.4	1240.5	1500.5
8	MEDC	PT Medco Energi Inter Tbk	3900	3425	4050	1700	3550	5150	1870	2450	57	65	102	115
9	PGAS	PT Perusahaan Gas Negara Tbk	1660	1880	2680	2200	2320	3070	1860	3900	208.45	106.59	41.74	84
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	1960	3125	11400	7400	3525	12000	6900	17250	105.39	95	165	139
11	TINS	PT Timah (Persero) Tbk	1920	7850	28800	1090	4425	28700	1080	2000	206.78	1772.9	2015.4	1984.3

No.	Kode	Perusahaan	Median Return Industri				Economic Performance			
			2006	2007	2008	2009	2006	2007	2008	2009
1	ANTM	PT Aneka Tambang (Persero) Tbk	0.044	0.108	0.057	0.053	-0.019	-0.214	-0.736	0.966
2	APEX	PT Apexindo Pratama Duta Tbk	0.044	0.108	0.057	0.053	0.133	0.043	0.058	0.087
3	BUMI	PT Bumi Resources Tbk	0.044	0.108	0.057	0.053	0.034	4.509	-0.907	3.788
4	CNKO	PT Central Korporindo Inter Tbk	0.044	0.108	0.057	0.053	5.636	1.272	-0.733	0.407
5	CTTH	PT Citatah Industri Marmer Tbk	0.044	0.108	0.057	0.053	-0.022	1.795	-0.147	0.627
6	ENRG	PT Energi Mega Persada Tbk	0.044	0.108	0.057	0.053	-0.397	1.365	-0.981	2.131
7	INCO	PT International Nickel Indonesia Tbk	0.044	0.108	0.057	0.053	1.430	1.816	-0.658	1.028
8	MEDC	PT Medco Energi Inter Tbk	0.044	0.108	0.057	0.053	-0.119	0.415	-0.570	0.455
9	PGAS	PT Perusahaan Gas Negara Tbk	0.044	0.108	0.057	0.053	0.479	0.582	-0.347	0.757
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	0.044	0.108	0.057	0.053	0.808	2.762	-0.437	1.296
11	TINS	PT Timah (Persero) Tbk	0.044	0.108	0.057	0.053	1.368	2.774	-0.949	2.602

## Lampiran 5 Perhitungan Unexpected Earnings pada Perusahaan Sampel

No.	Kode	Perusahaan	Laba per Lembar Saham (EPS)					Perubahan Tahunan EPS			
			2005	2006	2007	2008	2009	2006	2007	2008	2009
1	ANTM	PT Aneka Tambang (Persero) Tbk	441	163	538	143	63	-278	375	-395	-80
2	APEX	PT Apexindo Pratama Duta Tbk	-17	109	142	184	205	126	33	42	21
3	BUMI	PT Bumi Resources Tbk	62.51	103.4	382.99	209.75	92.26	40.89	279.59	-173.24	-117.49
4	CNKO	PT Central Korporindo Inter Tbk	0.01	0.32	0.33	0.39	0.65	0.31	0.01	0.06	0.26
5	CTTH	PT Citatah Industri Marmer Tbk	-34	-25	-13	3	14	9	12	16	11
6	ENRG	PT Energi Mega Persada Tbk	21	18	8	-2	-120	-3	-10	-10	-118
7	INCO	PT International Nickel Indonesia Tbk	2652	4666	1112	395	187	2014	-3554	-717	-208
8	MEDC	PT Medco Energi Inter Tbk	236	111	19	923	63	-125	-92	904	-860
9	PGAS	PT Perusahaan Gas Negara Tbk	192	417	346	452	405	225	-71	106	-47
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	203	211	330	741	1184	8	119	411	443
11	TINS	PT Timah (Persero) Tbk	214	414	355	267	62	200	-59	-88	-205

No.	Kode	Perusahaan	Harga Saham pd Awal Periode				Unexpected Earnings			
			2006	2007	2008	2009	2006	2007	2008	2009
1	ANTM	PT Aneka Tambang (Persero) Tbk	4250	5245	3575	1110	-0.065	0.071	-0.110	-0.072
2	APEX	PT Apexindo Pratama Duta Tbk	650	790	1520	2410	0.194	0.042	0.028	0.009
3	BUMI	PT Bumi Resources Tbk	850	1080	6400	510	0.048	0.259	-0.027	-0.230
4	CNKO	PT Central Korporindo Inter Tbk	25	92	188	50	0.012	0.000	0.000	0.005
5	CTTH	PT Citatah Industri Marmer Tbk	45	35	69	50	0.200	0.343	0.232	0.220
6	ENRG	PT Energi Mega Persada Tbk	830	610	1370	68	-0.004	-0.016	-0.007	-1.735
7	INCO	PT International Nickel Indonesia Tbk	14550	33000	7950	2475	0.138	-0.108	-0.090	-0.084
8	MEDC	PT Medco Energi Inter Tbk	3900	3425	4050	1700	-0.032	-0.027	0.223	-0.506
9	PGAS	PT Perusahaan Gas Negara Tbk	1660	1880	2680	2200	0.136	-0.038	0.040	-0.021
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	1960	3125	11400	7400	0.004	0.038	0.036	0.060
11	TINS	PT Timah (Persero) Tbk	1920	7850	28800	1090	0.104	-0.008	-0.003	-0.188

## Lampiran 6 Perhitungan *Growth Opportunities* pada Perusahaan Sampel

No.	Kode	Perusahaan	Nilai Pasar Saham				Nilai Buku Modal Saham			
			2006	2007	2008	2009	2006	2007	2008	2009
1	ANTM	PT Aneka Tambang (Persero) Tbk	8000	4475	1090	2200	2244	917	845	854
2	APEX	PT Apexindo Pratama Duta Tbk	1730	2100	2450	2845	742	971	1125	1658
3	BUMI	PT Bumi Resources Tbk	900	6000	910	2425	167	545	658	713
4	CNKO	PT Central Korporindo Inter Tbk	160	210	50	60	158	142	153	154
5	CTTH	PT Citatah Industri Marmer Tbk	35	87	50	68	-5	46	37	51
6	ENRG	PT Energi Mega Persada Tbk	520	1490	84	193	132	233	258	121
7	INCO	PT International Nickel Indonesia Tbk	31000	96250	1930	3650	15297	12604	1672	1739
8	MEDC	PT Medco Energi Inter Tbk	3550	5150	1870	2450	1558	1526	2416	2336
9	PGAS	PT Perusahaan Gas Negara Tbk	11600	15350	18452	20152	1229	1389	1458	1698
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	3525	12000	6900	17250	996	1161	1735	2474
11	TINS	PT Timah (Persero) Tbk	4425	28700	1080	2000	3331	6674	759	682

No.	Kode	Perusahaan	Growth Opportunities			
			2006	2007	2008	2009
1	ANTM	PT Aneka Tambang (Persero) Tbk	356.506	488.004	128.994	257.611
2	APEX	PT Apexindo Pratama Duta Tbk	233.154	216.272	217.778	171.592
3	BUMI	PT Bumi Resources Tbk	538.922	1100.917	138.298	340.112
4	CNKO	PT Central Korporindo Inter Tbk	101.266	147.887	32.680	38.961
5	CTTH	PT Citatah Industri Marmer Tbk	-700.000	189.130	135.135	133.333
6	ENRG	PT Energi Mega Persada Tbk	393.939	639.485	32.558	159.504
7	INCO	PT International Nickel Indonesia Tbk	202.654	763.646	115.431	209.891
8	MEDC	PT Medco Energi Inter Tbk	227.856	337.484	77.401	104.880
9	PGAS	PT Perusahaan Gas Negara Tbk	943.857	1105.112	1265.569	1186.808
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	353.916	1033.592	397.695	697.251
11	TINS	PT Timah (Persero) Tbk	132.843	430.027	142.292	293.255

## Lampiran 7 Perhitungan *Profit Margin* pada Perusahaan Sampel

No.	Kode	Perusahaan	Laba Bersih (Jutaan Rp)				Penjualan Bersih (Jutaan Rp)			
			2006	2007	2008	2009	2006	2007	2008	2009
1	ANTM	PT Aneka Tambang (Persero) Tbk	1,552,777	5,132,460	1,368,139	604,307	5,629,401	12,008,202	9,591,981	8,711,370
2	APEX	PT Apexindo Pratama Duta Tbk	315,430	343,022	389,457	150,917	1,563,151	2,000,220	2,473,990	2,269,251
3	BUMI	PT Bumi Resources Tbk	2,006,299	7,431,627	3,716,909	1,904,486	16,710,247	21,338,444	33,783,931	32,192,742
4	CNKO	PT Central Korporindo Inter Tbk	1,266	1,495	1,646	2,752	262,697	267,401	281,637	351,513
5	CTTH	PT Citatah Industri Marmer Tbk	-20,581	-12,338	3,504	16,701	89,955	98,642	160,248	149,010
6	ENRG	PT Energi Mega Persada Tbk	-263,396	115,637	-34,943	-1,729,449	1,459,460	1,137,543	1,859,071	1,444,368
7	INCO	PT International Nickel Indonesia Tbk	4,633,056	11,048,826	3,593,160	1,704,170	12,073,058	21,907,257	13,120,970	7,609,520
8	MEDC	PT Medco Energi Inter Tbk	344,297	61,643	2,802,040	192,319	7,147,497	9,248,295	12,838,182	6,678,013
9	PGAS	PT Perusahaan Gas Negara Tbk	1,892,705	1,572,656	633,859	6,229,043	6,632,006	8,801,822	12,793,848	18,024,278
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	485,670	760,207	1,707,771	2,727,734	3,533,480	4,123,855	7,216,228	8,947,854
11	TINS	PT Timah (Persero) Tbk	208,147	1,784,592	1,342,358	313,751	4,076,434	8,542,393	9,053,082	7,709,856

No.	Kode	Perusahaan	Profit Margin			
			2006	2007	2008	2009
1	ANTM	PT Aneka Tambang (Persero) Tbk	27.583343	42.741286	14.2633623	6.9369915
2	APEX	PT Apexindo Pratama Duta Tbk	20.179113	17.149214	15.7420604	6.6505204
3	BUMI	PT Bumi Resources Tbk	12.006399	34.827408	11.0020027	5.9158863
4	CNKO	PT Central Korporindo Inter Tbk	0.481924	0.5590854	0.58444025	0.7829013
5	CTTH	PT Citatah Industri Marmer Tbk	-22.879217	-12.507857	2.18661075	11.207973
6	ENRG	PT Energi Mega Persada Tbk	-18.047497	10.165506	-1.8795947	-119.73742
7	INCO	PT International Nickel Indonesia Tbk	38.375166	50.434548	27.3848656	22.395236
8	MEDC	PT Medco Energi Inter Tbk	4.817029	0.6665337	21.8258317	2.8798836
9	PGAS	PT Perusahaan Gas Negara Tbk	28.538952	17.867392	4.95440465	34.559182
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	13.744807	18.434378	23.6657018	30.484784
11	TINS	PT Timah (Persero) Tbk	5.106105	20.891008	14.8276355	4.0694794



## Lampiran 8 Data Environmental Exposure dan Environmental Concern pada Perusahaan Sampel

No.	Kode	Perusahaan	Environmental concern				Total
			2006	2007	2008	2009	
1	ANTM	PT Aneka Tambang (Persero) Tbk	1	1	1	1	4
2	APEX	PT Apexindo Pratama Duta Tbk	0	1	1	1	3
3	BUMI	PT Bumi Resources Tbk	1	1	1	1	4
4	CNKO	PT Central Korporindo Inter Tbk	0	0	0	1	1
5	CTTH	PT Citatah Industri Marmer Tbk	0	0	0	1	1
6	ENRG	PT Energi Mega Persada Tbk	0	0	1	1	2
7	INCO	PT International Nickel Indonesia Tbk	1	1	1	1	4
8	MEDC	PT Medco Energi Inter Tbk	1	1	1	1	4
9	PGAS	PT Perusahaan Gas Negara Tbk	0	0	1	1	2
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	1	1	1	1	4
11	TINS	PT Timah (Persero) Tbk	1	1	1	1	4

No.	Kode	Perusahaan	Environmental Exposure
1	ANTM	PT Aneka Tambang (Persero) Tbk	3
2	APEX	PT Apexindo Pratama Duta Tbk	2
3	BUMI	PT Bumi Resources Tbk	1
4	CNKO	PT Central Korporindo Inter Tbk	4
5	CTTH	PT Citatah Industri Marmer Tbk	4
6	ENRG	PT Energi Mega Persada Tbk	2
7	INCO	PT International Nickel Indonesia Tbk	3
8	MEDC	PT Medco Energi Inter Tbk	2
9	PGAS	PT Perusahaan Gas Negara Tbk	2
10	PTBA	PT Tambang Batu Bara Bukit Asam Tbk	1
11	TINS	PT Timah (Persero) Tbk	3

## Lampiran 9 Data Penelitian

No.	Tahun	Kode	Perusahaan	EnP (X)	ED (Y1)	EcP (Y2)	UE	GO	PM	EnX	EnC
1	2006	ANTM	PT Aneka Tambang (Persero) Tbk	3	0.75	-0.019	-0.065	356.51	28	3	1
2		APEX	PT Apexindo Pratama Duta Tbk	3	0.75	0.133	0.194	233.15	20	2	0
3		BUMI	PT Bumi Resources Tbk	3	0.50	0.034	0.048	538.92	12	1	1
4		CNKO	PT Central Korporindo Inter Tbk	3	0.19	5.636	0.012	101.27	0	4	0
5		CTTH	PT Citatah Industri Marmer Tbk	3	0.19	-0.022	0.200	-700.00	-23	4	0
6		ENRG	PT Energi Mega Persada Tbk	3	0.44	-0.397	-0.004	393.94	-18	2	0
7		INCO	PT International Nickel Indonesia Tbk	3	0.38	1.430	0.138	202.65	38	3	1
8		MEDC	PT Medco Energi Inter Tbk	3	0.75	-0.119	-0.032	227.86	5	2	1
9		PGAS	PT Perusahaan Gas Negara Tbk	3	0.44	0.479	0.136	943.86	29	2	0
10		PTBA	PT Tambang Batu Bara Bukit Asam Tbk	4	0.19	0.808	0.004	353.92	14	1	1
11		TINS	PT Timah (Persero) Tbk	3	0.88	1.368	0.104	132.84	5	3	1
12	2007	ANTM	PT Aneka Tambang (Persero) Tbk	4	0.56	-0.214	0.071	488.00	43	3	1
13		APEX	PT Apexindo Pratama Duta Tbk	3	0.56	0.043	0.042	216.27	17	2	1
14		BUMI	PT Bumi Resources Tbk	3	0.50	4.509	0.259	1100.92	35	1	1
15		CNKO	PT Central Korporindo Inter Tbk	3	0.19	1.272	0.000	147.89	1	4	0
16		CTTH	PT Citatah Industri Marmer Tbk	3	0.19	1.795	0.343	189.13	-13	4	0
17		ENRG	PT Energi Mega Persada Tbk	3	0.63	1.365	-0.016	639.48	10	2	0
18		INCO	PT International Nickel Indonesia Tbk	3	0.44	1.816	-0.108	763.65	50	3	1
19		MEDC	PT Medco Energi Inter Tbk	3	0.63	0.415	-0.027	337.48	1	2	1
20		PGAS	PT Perusahaan Gas Negara Tbk	3	0.75	0.582	-0.038	1105.11	18	2	0
21		PTBA	PT Tambang Batu Bara Bukit Asam Tbk	4	0.19	2.762	0.038	1033.59	18	1	1
22		TINS	PT Timah (Persero) Tbk	3	0.75	2.774	-0.008	430.03	21	3	1
23	2008	ANTM	PT Aneka Tambang (Persero) Tbk	4	0.19	-0.736	-0.110	128.99	14	3	1
24		APEX	PT Apexindo Pratama Duta Tbk	3	0.69	0.058	0.028	217.78	16	2	1
25		BUMI	PT Bumi Resources Tbk	3	0.75	-0.907	-0.027	138.30	11	1	1
26		CNKO	PT Central Korporindo Inter Tbk	3	0.44	-0.733	0.000	32.68	1	4	0

No.	Tahun	Kode	Perusahaan	EnP (X)	ED (Y1)	EcP (Y2)	UE	GO	PM	EnX	EnC
27		CTTH	PT Citatah Industri Marmer Tbk	3	0.50	-0.147	0.232	135.14	2	4	0
28	2008	ENRG	PT Energi Mega Persada Tbk	3	0.69	-0.981	-0.007	32.56	-2	2	1
29		INCO	PT International Nickel Indonesia Tbk	3	0.44	-0.658	-0.090	115.43	27	3	1
30		MEDC	PT Medco Energi Inter Tbk	3	0.56	-0.570	0.223	77.40	22	2	1
31		PGAS	PT Perusahaan Gas Negara Tbk	3	0.69	-0.347	0.040	1265.57	5	2	1
32		PTBA	PT Tambang Batu Bara Bukit Asam Tbk	4	0.31	-0.437	0.036	397.69	24	1	1
33		TINS	PT Timah (Persero) Tbk	3	0.56	-0.949	-0.003	142.29	15	3	1
34	2009	ANTM	PT Aneka Tambang (Persero) Tbk	4	0.69	0.966	-0.072	257.61	7	3	1
35		APEX	PT Apexindo Pratama Duta Tbk	3	0.63	0.087	0.009	171.59	7	2	1
36		BUMI	PT Bumi Resources Tbk	3	0.75	3.788	-0.230	340.11	6	1	1
37		CNKO	PT Central Korporindo Inter Tbk	3	0.63	0.407	0.005	38.96	1	4	1
38		CTTH	PT Citatah Industri Marmer Tbk	3	0.44	0.627	0.220	133.33	11	4	1
39		ENRG	PT Energi Mega Persada Tbk	3	0.69	2.131	-1.735	159.50	-120	2	1
40		INCO	PT International Nickel Indonesia Tbk	3	0.56	1.028	-0.084	209.89	22	3	1
41		MEDC	PT Medco Energi Inter Tbk	3	0.44	0.455	-0.506	104.88	3	2	1
42		PGAS	PT Perusahaan Gas Negara Tbk	3	0.63	0.757	-0.021	1186.81	35	2	1
43		PTBA	PT Tambang Batu Bara Bukit Asam Tbk	4	0.38	1.296	0.060	697.25	30	1	1
44		TINS	PT Timah (Persero) Tbk	4	0.63	2.602	-0.188	293.26	4	3	1

## Lampiran 10

### Statistik Deskriptif

#### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
X	44	3.00	4.00	3.1818	.3902
Y1	44	.19	.88	.5259	.1938
Y2	44	-.98	5.64	.7770	1.4623
Valid N (listwise)	44				

#### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
UE	44	-1.74	.34	-2.11E-02	.3000
GO	44	-700.00	1265.57	352.5793	377.0867
PM	44	-120.00	50.00	10.2727	25.1520
EnX	44	1.00	4.00	2.4545	.9989
EnC	44	.00	1.00	.7500	.4380
Valid N (listwise)	44				

# Lampiran 11

## Uji Asumsi Klasik

### Model Regresi Linear Berganda 1

#### Normalitas

#### NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Y1	X	EnX	EnC
N		44	44	44	44
Normal Parameters <sup>a,b</sup>	Mean	.5259	3.1818	2.4545	.7500
	Std. Deviation	.1938	.3902	.9989	.4380
Most Extreme Differences	Absolute	.136	.498	.221	.466
	Positive	.118	.498	.221	.284
	Negative	-.136	-.321	-.162	-.466
Kolmogorov-Smirnov Z		.904	.573	1.348	.954
Asymp. Sig. (2-tailed)		.388	.689	.273	.316

a. Test distribution is Normal.

b. Calculated from data.

### Autokorelasi

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

Model	Durbin-Watson
1	2.071 <sup>a</sup>

a. Predictors: (Constant), EnC, X, EnX

b. Dependent Variable: Y1

### Multikolinearitas

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

Model		Collinearity Statistics	
		Tolerance	VIF
1	X	.910	1.098
	EnX	.847	1.180
	EnC	.823	1.215

a. Dependent Variable: Y1

### Coefficient Correlations<sup>a</sup>

Model			EnC	X	EnX
1	Correlations	EnC	1.000	-.211	.333
		X	-.211	1.000	.130
		EnX	.333	.130	1.000
	Covariances	EnC	.004	-.001	.001
		X	-.001	.005	.000
		EnX	.001	.000	.001

a. Dependent Variable: Y1

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

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	X	EnX	EnC
1	1	3.659	1.000	.00	.00	.01	.01
	2	.272	3.670	.00	.00	.16	.47
	3	.063	7.613	.03	.06	.72	.52
	4	.006	24.089	.97	.94	.11	.00

a. Dependent Variable: Y1

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

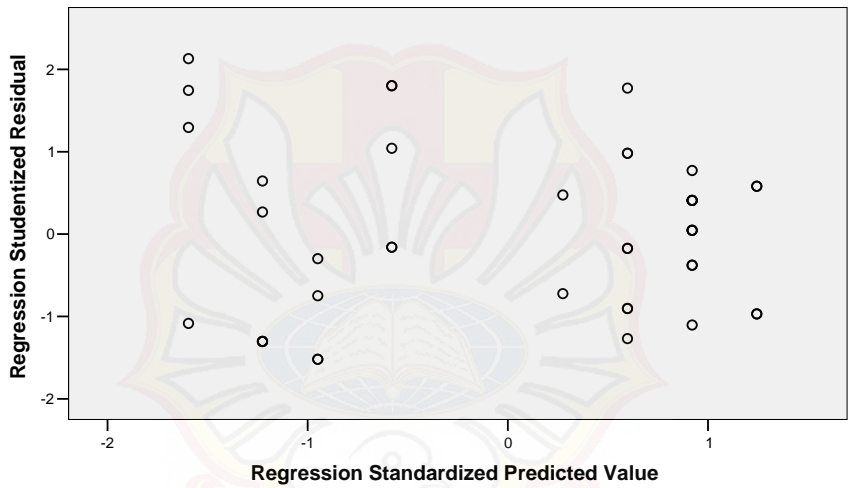
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.3586	.6563	.5259	.10485	44
Std. Predicted Value	-1.595	1.244	.000	1.000	44
Standard Error of Predicted Value	.035	.066	.050	.012	44
Adjusted Predicted Value	.2990	.6714	.5259	.10788	44
Residual	-.23637	.33137	.00000	.16299	44
Std. Residual	-1.399	1.961	.000	.964	44
Stud. Residual	-1.519	2.130	.000	1.023	44
Deleted Residual	-.27890	.39100	-.00001	.18369	44
Stud. Deleted Residual	-1.545	2.234	.004	1.040	44
Mahal. Distance	.864	5.581	2.932	1.824	44
Cook's Distance	.000	.204	.033	.045	44
Centered Leverage Value	.020	.130	.068	.042	44

a. Dependent Variable: Y1

# Heterokedastisitas Charts

## Scatterplot

Dependent Variable: Y1



# Model Regresi Linear Berganda 2

## Normalitas

## NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Y2	X	UE	GO	PM
N		44	44	44	44	44
Normal Parameters <sup>a,b</sup>	Mean	.7770	3.1818	-2.11E-02	352.5793	10.2727
	Std. Deviation	1.4623	.3902	.3000	377.0867	25.1520
Most Extreme Differences	Absolute	.132	.498	.293	.180	.228
	Positive	.132	.498	.154	.180	.103
	Negative	-.115	-.321	-.293	-.175	-.228
Kolmogorov-Smirnov Z		.874	.573	1.407	1.192	1.113
Asymp. Sig. (2-tailed)		.430	.689	.107	.117	.275

a. Test distribution is Normal.

b. Calculated from data.

## Autokorelasi

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

Model	Durbin-Watson
1	1.796 <sup>a</sup>

a. Predictors: (Constant), PM, X, GO, UE

b. Dependent Variable: Y2

## Multikolinearitas

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

Model		Collinearity Statistics	
		Tolerance	VIF
1	X	.943	1.061
	UE	.450	2.222
	GO	.786	1.273
	PM	.383	2.613

a. Dependent Variable: Y2



### Coefficient Correlations

Model			PM	X	GO	UE
1	Correlations	PM	1.000	-.202	-.444	-.740
		X	-.202	1.000	-.026	.154
		GO	-.444	-.026	1.000	.288
		UE	-.740	.154	.288	1.000
	Covariances	PM	.000	-.002	-4.3E-006	-.012
		X	-.002	.349	-1.0E-005	.101
		GO	-4.3E-006	-1.0E-005	4.48E-007	.000
		UE	-.012	.101	.000	1.235

a. Dependent Variable: Y2

### Collinearity Diagnostics

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	X	UE	GO	PM
1	1	2.895	1.000	.00	.00	.00	.04	.02
	2	1.486	1.396	.00	.00	.18	.00	.07
	3	.417	2.635	.01	.00	.11	.55	.03
	4	.195	3.857	.00	.00	.69	.42	.85
	5	.007	20.387	.99	.99	.02	.00	.04

a. Dependent Variable: Y2

### Casewise Diagnostics<sup>a</sup>

Case Number	Std. Residual	Y2	Predicted Value	Residual
4	3.467	5.64	.5516	5.08436

a. Dependent Variable: Y2

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

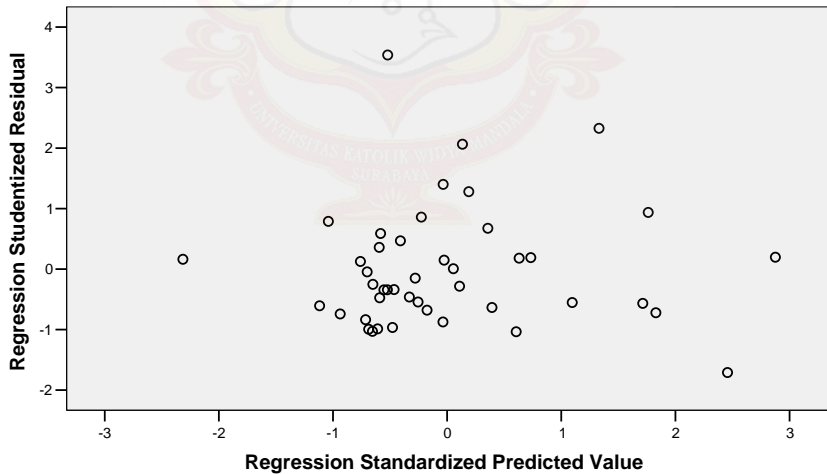
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.2250	2.0218	.7770	.43287	44
Std. Predicted Value	-2.315	2.876	.000	1.000	44
Standard Error of Predicted Value	.252	1.356	.452	.202	44
Adjusted Predicted Value	-.3014	2.5280	.7635	.45875	44
Residual	-2.18733	5.08436	.00000	1.39671	44
Std. Residual	-1.491	3.467	.000	.952	44
Stud. Residual	-1.710	3.538	.002	.999	44
Deleted Residual	-2.87495	5.29546	.01351	1.54495	44
Stud. Deleted Residual	-1.755	4.238	.024	1.074	44
Mahal. Distance	.293	35.802	3.909	5.642	44
Cook's Distance	.000	.184	.022	.041	44
Centered Leverage Value	.007	.833	.091	.131	44

a. Dependent Variable: Y2

## Multikolinearitas Charts

### Scatterplot

Dependent Variable: Y2



# Lampiran 12

## Analisis Regresi Linier Berganda

### Uji Hipotesis I

### Regression

#### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	EnC <sub>a</sub> , X <sub>i</sub> , EnX	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y1

#### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.541 <sup>a</sup>	.293	.240	.1690

a. Predictors: (Constant), EnC, X, EnX

#### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.473	3	.158	5.517	.003 <sup>a</sup>
	Residual	1.142	40	2.856E-02		
	Total	1.615	43			

a. Predictors: (Constant), EnC, X, EnX

b. Dependent Variable: Y1

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	1.223	.241		5.081	.000			
	X	-.230	.069	-.463	-3.321	.002	-.328	-.465	-.442
	EnX	-3.39E-02	.028	-.175	-1.208	.234	-.206	-.188	-.161
	EnC	.157	.065	.356	2.426	.020	.295	.358	.323

a. Dependent Variable: Y1

## Uji Hipotesis II Regression

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	PM <sup>a</sup> , X, GO, UE	.	Enter

- a. All requested variables entered.  
b. Dependent Variable: Y2

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.296 <sup>a</sup>	.088	-.006	1.4666

- a. Predictors: (Constant), PM, X, GO, UE

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	8.057	4	2.014	2.859	.045 <sup>a</sup>
	Residual	27.495	39	.705		
	Total	35.552	43			

- a. Predictors: (Constant), PM, X, GO, UE  
b. Dependent Variable: Y2

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	.223	1.865		.120	.905			
	X	7.162E-02	.590	.019	.121	.904	.034	.019	.019
	UE	-.241	1.111	-.049	-.217	.830	-.129	-.035	-.033
	GO	1.148E-03	.001	.296	1.715	.094	.243	.265	.262
	PM	-8.19E-03	.014	-.141	-.570	.572	-.062	-.091	-.087

- a. Dependent Variable: Y2