

LAMPIRAN

Lampiran A

Data Return Saham Sektor Pertambangan

Bulan/Tahun	2015	2014	2013	2012	2011
Desember	-8.39%	-2.98%	8.31%	2.81%	5.20%
November	-8.02%	-2.11%	-7.63%	-6.25%	4.53%
Oktober	2.60%	-6.51%	4.23%	-1.20%	6.35%
September	-0.98%	-2.45%	3.86%	4.21%	-10.17%
Agustus	-7.60%	13.98%	2.42%	-6.62%	-10.48%
Juli	-6.99%	0.09%	-5.25%	-3.61%	6.78%
Juni	-6.49%	-5.42%	-9.49%	2.53%	-1.08%
Mei	3.79%	-0.38%	-6.17%	-14.84%	11.20%
April	-6.55%	5.41%	-0.47%	-0.77%	10.56%
Maret	-3.55%	0.27%	1.01%	-5.37%	-0.53%
Februari	-3.64%	4.57%	1.28%	10.27%	0.92%
Januari	-3.83%	-3.19%	7.82%	5.91%	-6.98%

Sumber : IDX

Data Harga Batubara

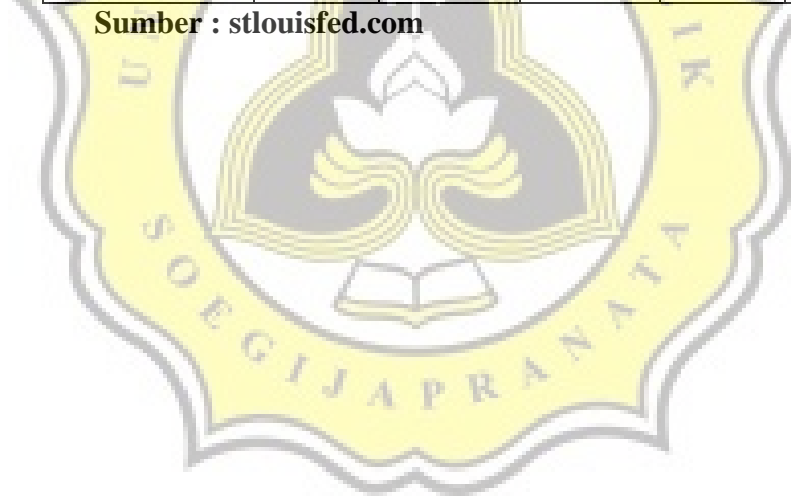
Bulan/Tahun	2015	2014	2013	2012	2011
Desember	745060	865408	975570	792480	1036956
November	747920	802805	911875	788009	1056876
Oktober	795699	820947	875182	829868	1065966
September	842182	832821	876773	828844	1024187
Agustus	819130	826979	814959	808167	1005051
Juli	795216	851106	827005	832134	1014049
Juni	797311	880153	842844	917995	1024491
Mei	806638	852562	837080	953451	1011305
April	839054	859788	865492	973883	1060878
Maret	889830	884394	879108	1039678	1078055
Februari	806227	964858	860092	1012121	1138001
Januari	807062	1002501	852349	1000524	1020860

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Data Harga Minyak Dunia

Bulan/Tahun	2015	2014	2013	2012	2011
Desember	517824	741153	1185965	851710	900223
November	583166	926097	1095464	837260	880292
Oktober	640829	1030150	1148555	863144	771672
September	658005	1113893	1212020	908643	753384
Agustus	593780	1135816	1132336	898674	740262
Juli	684187	1216924	1059648	835366	834463
Juni	800389	1264413	951092	781697	828510
Mei	782735	1183625	927135	883706	867619
April	708537	1173085	899307	952765	952287
Maret	627977	1157602	906919	977871	905732
Februari	648108	1209311	927848	927037	793421
Januari	596953	1158201	922543	917948	809876

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Lampiran B

Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Stock_Return	60	-.148	.140	-.00752	.061646
Coal	60	745060	1138001	897796.82	97838.925
Oil	60	517824	1264413	903252.57	186790.314
Valid N (listwise)	60				

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		60
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.05646224
	Absolute	.068
Most Extreme Differences	Positive	.053
	Negative	-.068
Kolmogorov-Smirnov Z		.529
Asymp. Sig. (2-tailed)		.943

a. Test distribution is Normal.

b. Calculated from data.

Uji Multikolinieritas

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Oil, Coal ^b	.	Enter

a. Dependent Variable: Stock_Return

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.401 ^a	.161	.132	.057444

a. Predictors: (Constant), Oil, Coal

b. Dependent Variable: Stock_Return

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.036	2	.018	5.473	.007 ^b
	Residual	.188	57	.003		
	Total	.224	59			

a. Dependent Variable: Stock_Return

b. Predictors: (Constant), Oil, Coal

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.232	.074		-3.121	.003		
	Coal	1.544E-007	.000	.245	2.002	.050	.983	1.017
	Oil	9.485E-008	.000	.287	2.349	.022	.983	1.017

a. Dependent Variable: Stock_Return

Coefficient Correlations^a

Model		Oil	Coal
1	Correlations	Oil	1.000
		Coal	-.131
	Covariances	Oil	1.016E-013
		Coal	-1.004E-013

a. Dependent Variable: Stock_Return

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	Coal	Oil
1	1	2.967	1.000	.00	.00	.00
	2	.027	10.435	.05	.09	.97
	3	.006	22.892	.95	.91	.03

a. Dependent Variable: Stock_Return

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.06765	.03283	-.00752	.024742	60
Residual	-.147576	.136141	.000000	.056462	60
Std. Predicted Value	-2.431	1.631	.000	1.000	60
Std. Residual	-2.569	2.370	.000	.983	60

a. Dependent Variable: Stock_Return

Uji Autokorelasi

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Oil, Coal ^b	.	Enter

a. Dependent Variable: Stock_Return

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.401 ^a	.161	.132	.057444	2.000

a. Predictors: (Constant), Oil, Coal

b. Dependent Variable: Stock_Return

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.036	2	.018	5.473	.007 ^b
	Residual	.188	57	.003		
	Total	.224	59			

a. Dependent Variable: Stock_Return

b. Predictors: (Constant), Oil, Coal

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.232	.074		-3.121	.003
	Coal	1.544E-007	.000	.245	2.002	.050
	Oil	9.485E-008	.000	.287	2.349	.022

a. Dependent Variable: Stock_Return

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.06765	.03283	-.00752	.024742	60
Residual	-.147576	.136141	.000000	.056462	60
Std. Predicted Value	-2.431	1.631	.000	1.000	60
Std. Residual	-2.569	2.370	.000	.983	60

a. Dependent Variable: Stock_Return



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