

LAMPIRAN**Lampiran 1 Daftar Perusahaan Sub Sektor Batubara**

NO	Kode Perusahaan	Nama Perusahaan
1	ADRO	Adaro Energy Tbk
2	BSSR	Baramulti Suksessarana Tbk
3	GEMS	Golden Energy Mines Tbk
4	KKGI	Resource Alam Indonesia Tbk
5	MYOH	Samindo Resource Tbk
6	ITMG	Indo Tambangraya Megah Tbk
7	PTBA	Tambang Batubara Bukit Asam Tbk
8	TOBA	Toba Bara Sejahtera Tbk

Lampiran 2 Perhitungan Variabel

2012	ADRO	BSSR	KKGI	GEMS
IN	3733608000	116650260	216298457	4,07465E+12
OUT	3218607000	97873442	187926392	3,76015E+12
VA	515001000	18776818	28372065	3,14497E+11
HC	131694000	3326318	4782242	1,35472E+11
CE	3831438000	92251842	96888664	3,0804E+12
SC	383307000	15450500	23589823	1,79024E+11
Closing Price	1200	1940	2100	2400
Book Value	900,9705441	303,2713665	705,2814481	493,24833

2012	MYOH	ITMG	PTBA	TOBA
IN	1,7985E+12	2501419000	12116059	405136414
OUT	1,62384E+12	2013566000	8605233	376882101
VA	1,74665E+11	487853000	3510826	28254313
HC	56865990000	55810000	601405	16321631
CE	3,07207E+11	1434460000	11414590	122876989
SC	1,17799E+11	432043000	2909421	11932682
Closing Price	710	35900	15250	890
Book Value	144,6012589	8536,191671	3691,268364	530,4401967

2013	ADRO	BSSR	KKGI	GEMS
IN	3301281000	169197515	194897266	4,63166E+12
OUT	2937580000	155281767	172084193	4,34397E+12
VA	363701000	13915748	22813073	2,87692E+11
CE	131974000	7932384	5572763	1,36827E+11
HC	3357733000	91938035	90591056	3,13924E+12
SC	231727000	5983364	17240310	1,50865E+11
Closing Price	1140	1890	1735	1530
Book Value	1203,547128	404,2039864	889,5007386	498,5299982

2013	MYOH	ITMG	PTBA	TOBA
IN	2,461E+12	2187610000	11819464	434539967
OUT	1,97645E+12	1893095000	9364674	378250512
VA	4,84546E+11	294515000	2454790	56289455
CE	2,74547E+11	64031000	600509	21685644
HC	9,56009E+11	1194339000	9405850	165085037
SC	2,09999E+11	230484000	1854281	34603811
Closing Price	520	25000	9800	835
Book Value	352,7787638	9564,088689	3281,599967	786,6729831

2014	ADRO	BSSR	KKGI	GEMS
IN	3350704000	217628098	138724988	442720966
OUT	3035716000	204284767	126350044	420537972
VA	314988000	13343331	12374944	22182994
CE	131744000	8136724	4368972	11724090
HC	3442716000	92249106	81855065	258876509
SC	183244000	5206607	8005972	10458904
Closing Price	845	1590	945	1750
Book Value	1260,84549	424,3678014	914,1028354	521,9776907

2014	MYOH	ITMG	PTBA	TOBA
IN	255112964	1969648000	13491191	504092672
OUT	222766291	1715341000	10970934	452048146
VA	32346673	254307000	2520257	52044526
CE	10311732	53336000	656476	16495672
HC	103232788	884820971	10388859	177493806
SC	22034941	200971000	1863781	35548854
Closing Price	500	12900	9350	840
Book Value	452,478702	9690,755015	3699,908928	873,0458143

2015	ADRO	BSSR	KKGI	GEMS
IN	2696335000	259020747	112693273	357766531
OUT	2415687000	214710681	103113366	343615314
VA	280648000	44310066	9579907	14151217
CE	129645000	6676350	3907694	12062436
HC	3504046000	131327501	82433378	249600393
SC	151003000	37633716	5672213	2088781
Closing Price	715	1100	660	1645
Book Value	1438,877099	550,5685408	1053,623751	577,5485399

2015	MYOH	ITMG	PTBA	TOBA
IN	227743239	1594147000	14140408	351301614
OUT	191643902	1468671000	11501059	306731699
VA	36099337	125476000	2639349	44569915
CE	11367772	62009000	602238	18845820
HC	118080151	897664000	11324658	180842294
SC	24731565	63467000	2037111	25724095
Closing Price	505	7775	7050	600
Book Value	580,7377538	10137,95551	4030,822717	1057,968656

2016	ADRO	BSSR	KKGI	GEMS
IN	2586848	242837802	94341376	392311163
OUT	2109166	207800774	80627175	345167588
VA	477682	35037028	13714201	47143575
CE	134996	7515451	4241337	12153907
HC	4126368	154766958	93882570	299906934
SC	342686	27521577	9472864	34989668
Closing Price	1775	1750	2390	3000
Book Value	1582,364678	650,6708957	1128,47336	602,0886392

2016	MYOH	ITMG	PTBA	TOBA
IN	191788660	1369879	14410696	260203928
OUT	157780865	1195318	11521744	227681384
VA	34007795	174561	2888952	32522544
CE	12748942	43852	715692	17935766
HC	128740114	1038112	12576810	162331106
SC	21258853	130709	2173260	14586778
Closing Price	850	18625	12350	1560
Book Value	651,2753648	10736,17338	4579,77481	981,4672469

Lampiran 3 Hasil Olah Data Keseluruhan

Periode 2012

Kode Perusahaan	VAHU	VACA	STVA	PBV	ROA
ADRO	3,91	0,13	0,74	1,33	5,73
BSSR	5,64	0,2	0,82	6,4	7,51
KKGI	5,93	0,29	0,83	2,98	22,73
GEMS	2,32	0,1	0,57	4,87	5,2
MYOH	3,07	0,57	0,67	4,91	2,8
ITMG	8,74	0,34	0,89	4,21	28,97
PTBA	5,84	0,31	0,83	4,13	22,86
TOBA	1,73	0,23	0,42	1,68	4,56

Periode 2013

Kode Perusahaan	VAHU	VACA	STVA	PBV	ROA
ADRO	2,76	0,11	0,64	0,95	3,46
BSSR	1,75	0,15	0,43	4,68	2,97
KKGI	4,09	0,25	0,76	1,95	16,25
GEMS	2,1	0,09	0,52	3,07	4,23
MYOH	1,76	0,51	0,43	1,47	9,57
ITMG	4,6	0,25	0,78	2,61	15,45
PTBA	4,09	0,26	0,76	2,99	15,88
TOBA	2,6	0,34	0,61	1,06	11,1

Periode 2014

Kode Perusahaan	VAHU	VACA	STVA	PBV	ROA
ADRO	2,39	0,09	0,58	0,67	2,86
BSSR	1,64	0,14	0,39	3,75	1,52
KKGI	2,83	0,15	0,65	1,03	7,54
GEMS	1,89	0,09	0,47	3,35	3,41
MYOH	3,14	0,31	0,68	1,11	13,21
ITMG	4,77	0,29	0,79	1,33	15,31
PTBA	3,84	0,24	0,74	2,53	12,54
TOBA	3,16	0,29	0,68	0,96	11,82

Periode 2015

Kode Perusahaan	VAHU	VACA	STVA	PBV	ROA
ADRO	2,16	0,08	0,54	0,5	2,53
BSSR	6,64	0,34	0,85	2	15,17
KKGI	2,45	0,12	0,59	0,63	5,76
GEMS	1,17	0,06	0,15	2,85	0,57
MYOH	3,18	0,31	0,69	0,87	15,34
ITMG	2,02	0,14	0,51	0,77	5,36
PTBA	4,38	0,23	0,77	1,75	12,06
TOBA	2,36	0,25	0,58	0,57	9,11

Periode 2016

Kode Perusahaan	VAHU	VACA	STVA	PBV	ROA
ADRO	3,54	0,12	0,72	1,12	5,22
BSSR	4,66	0,23	0,79	2,69	14,9
KKGI	3,23	0,15	0,69	2,12	9,6
GEMS	3,88	0,16	0,74	4,98	9,26
MYOH	2,67	0,26	0,63	1,31	14,44
ITMG	3,98	0,17	0,75	1,73	10,8
PTBA	4,04	0,23	0,75	2,7	10,9
TOBA	1,81	0,2	0,45	1,59	5,58

Lampiran 4 Hasil Pengujian Dengan Alat Statistik

A. Hasil Analisis Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Vahu	40	1.17	8.74	3.4196	1.57841
Vaca	40	.06	.57	.2193	.11087
Stva	40	.15	.89	.6469	.15595
Pbv	40	.50	6.40	2.3041	1.48910
Roa	40	.57	28.97	9.8518	6.40297
Valid N (listwise)	40				

B. Data Hasil Uji Normalitas Sebelum Transformasi

One-Sample Kolmogorov-Smirnov Test

		Vahu	Vaca	Stva	pbv	Roa
N		40	40	40	40	40
Normal Parameters ^{a,b}	Mean	3.4196	.2193	.6469	2.3041	9.8518
	Std. Deviation	1.57841	.11087	.15595	1.48910	6.40297
Most Extreme Differences	Absolute	.122	.112	.124	.145	.139
	Positive	.122	.112	.072	.145	.139
	Negative	-.105	-.080	-.124	-.112	-.077
Test Statistic		.122	.112	.124	.145	.139
Asymp. Sig. (2-tailed)		.137 ^c	.200 ^{c,d}	.124 ^c	.033 ^c	.051 ^c

a. Test distribution is Normal.

b. Calculated from data.

Sumber : data olahan komputerisasi statistik

C. Data Hasil Uji Normalitas Setelah Transformasi

One-Sample Kolmogorov-Smirnov Test

		Vahu	Vaca	Stva	roa	ln_pbv
N		40	40	40	40	40
Normal Parameters ^{a,b}	Mean	3.4196	.2193	.6469	9.8518	.6222
	Std. Deviation	1.57841	.11087	.15595	6.40297	.67946
Most Extreme Differences	Absolute	.122	.112	.124	.139	.098
	Positive	.122	.112	.072	.139	.072
	Negative	-.105	-.080	-.124	-.077	-.098
Test Statistic		.122	.112	.124	.139	.098
Asymp. Sig. (2-tailed)		.137 ^c	.200 ^{c,d}	.124 ^c	.051 ^c	.200 ^{c,d}

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.

Sumber : data olahan komputerisasi statistik

D. Data Hasil Uji Multikolonieritas

Hasil Uji Multikolinieritas ROA

Model	Coefficients ^a		Collinearity Statistics	
	Tolerance	VIF	Tolerance	VIF
1	Vahu	.248	4.031	
	Vaca	.867	1.153	
	Stva	.250	4.002	

a. Dependent Variable: roa

Sumber : data olahan komputerisasi statistik

Hasil Uji Multikolinieritas PBV

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	Vahu	.248	4.031
	Vaca	.867	1.153
	Stva	.250	4.002

a. Dependent Variable: ln_pbv

Sumber : data olahan komputerisasi statistik

Hasil Uji Multikolinieritas PBV

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	Roa	1.000	1.000

a. Dependent Variable: ln_pbv

Sumber : data olahan komputerisasi statistik

E. Data Hasil Uji Autokorelasi Durbin Watson

Hasil Uji Autokorelasi ROA

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.849 ^a	.720	.697	3.52341	1.102

a. Predictors: (Constant), stva, vaca, vahu

b. Dependent Variable: roa

Sumber : data olahan komputerisasi statistik

Hasil Uji Autokorelasi PBV

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.450 ^a	.202	.136	.63163	1.084

a. Predictors: (Constant), stva, vaca, vahu

b. Dependent Variable: ln_pbv

Sumber : data olahan komputerisasi statistik

Hasil Uji Autokorelasi PBV

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.166 ^a	.028	.002	.67877	.837

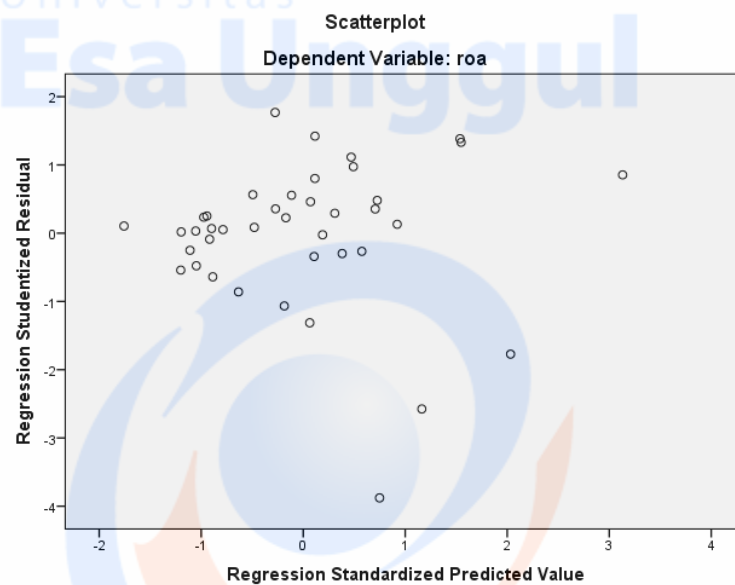
a. Predictors: (Constant), roa

b. Dependent Variable: ln_pbv

Sumber : data olahan komputerisasi statistik

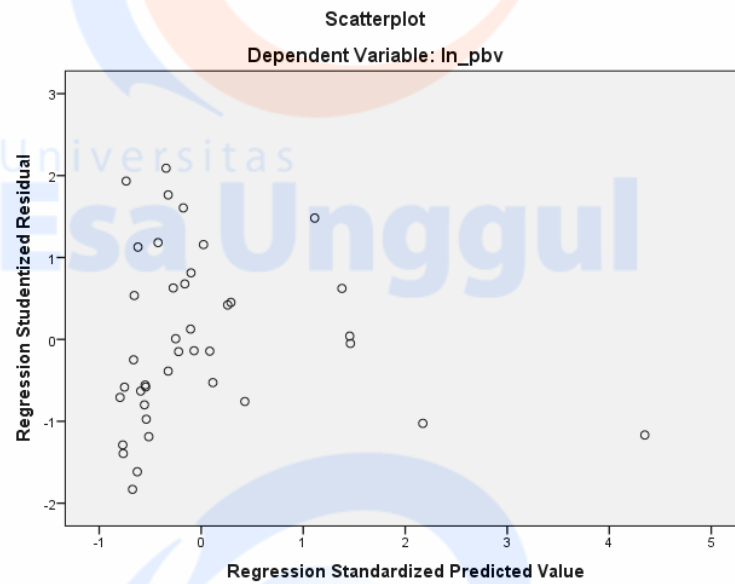
F. Hasil Uji Heteroskedastisitas

Hasil Uji Heteroskedastisitas ROA



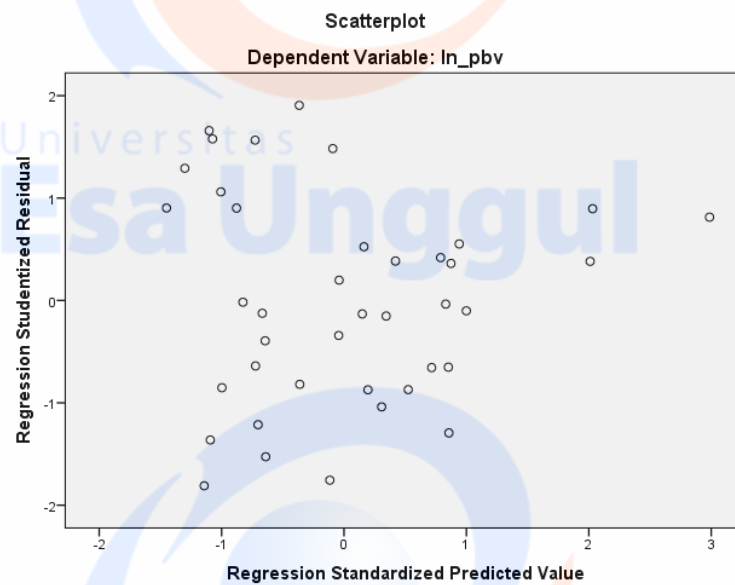
Sumber : data olahan komputerisasi statistik

Hasil Uji Heteroskedastisitas PBV



Sumber : data olahan komputerisasi statistik

Hasil Uji Heteroskedastisitas PBV



Sumber : data olahan komputerisasi statistik

G. Hasil Uji Hipotesis

Hasil Uji F Model ROA

ANOVA ^a						
Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	1152.004	3	384.001	30.932	.000 ^b
	Residual	446.919	36	12.414		
	Total	1598.923	39			

a. Dependent Variable: roa

b. Predictors: (Constant), stva, vaca, vahu

Sumber : data olahan komputerisasi statistik

Hasil Uji T ROA

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	-4.066	2.935		-1.385	.174
	Vahu	2.787	.718	.687	3.883	.000
	Vaca	14.268	5.464	.247	2.611	.013
	Stva	1.947	7.237	.047	.269	.789

a. Dependent Variable: roa

Sumber : data olahan komputerisasi statistik

Uji Determinasi ROA

Model Summary				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.849 ^a	.720	.697	3.52341

a. Predictors: (Constant), stva, vaca, vahu

Sumber : data olahan komputerisasi statistik

Hasil Uji F Model PBV

ANOVA ^a						
Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	3.642	3	1.214	3.043	.041 ^b
	Residual	14.363	36	.399		
	Total	18.005	39			

a. Dependent Variable: ln_pbv

b. Predictors: (Constant), stva, vaca, vahu

Sumber : data olahan komputerisasi statistik

Hasil Uji T Model PBV

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.016	.526		1.930	.061
	Vahu	.361	.129	.838	2.802	.008
	Vaca	.264	.980	.043	.269	.789
	Stva	-2.603	1.297	-.598	-2.007	.052

a. Dependent Variable: ln_pbv

Sumber : data olahan komputerisasi statistik

Uji Determinasi PBV

Model Summary					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	
1	.450 ^a	.202	.136	.63163	

a. Predictors: (Constant), stva, vaca, vahu

Sumber : data olahan komputerisasi statistik

Hasil Uji t PBV

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	.448	.199		2.257	.030
	Roa	.018	.017	.166	1.039	.305

a. Dependent Variable: ln_pbv

Sumber : data olahan komputerisasi statistik

Uji Determinasi PBV

Model Summary				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.166 ^a	.028	.002	.67877

a. Predictors: (Constant), roa

Sumber : data olahan komputerisasi statistik

Hasil Uji Analisis Linear Berganda Model Pertama

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	-4.066	2.935		-1.385	.174
	Vahu	2.787	.718	.687	3.883	.000
	Vaca	14.268	5.464	.247	2.611	.013
	Stva	1.947	7.237	.047	.269	.789

a. Dependent Variable: roa

Sumber : data olahan komputerisasi statistik

Hasil Uji Analisis Linear Berganda Model Kedua

Coefficients^a

Model		Unstandardized Coefficients		Standardized	T	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	1.016	.526		1.930	.061
	Vahu	.361	.129	.838	2.802	.008
	Vaca	.264	.980	.043	.269	.789
	Stva	-2.603	1.297	-.598	-2.007	.052

a. Dependent Variable: In_pbv

Sumber : data olahan komputerisasi statistik

Hasil Uji Analisis Linear Berganda Model Ketiga

Coefficients^a

Model		Unstandardized Coefficients		Standardized	T	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	.448	.199		2.257	.030
	Roa	.018	.017	.166	1.039	.305

a. Dependent Variable: In_pbv

Sumber : data olahan komputerisasi statistik