LAMPIRAN-LAMPIRAN

LAMPIRAN 1

DAFTAR SAHAM PERTAMBANGAN

N O	CODE	PERUSAHAAN
1	ADRO	Adaro Energy Tbk.
2	ANTM	Aneka Tambang Tbk.
3	APEX	Apexindo Pratama Duta Tbk.
4	ARII	Atlas Resources Tbk.
5	ARTI	Ratu Prabu Energi Tbk
6	ATPK	Bara Jaya Internasional Tbk.
7	BIPI	Astrindo Nusantara Infrastrukt
8	BORN	Borneo Lumbung Energi & Metal
9	BOSS	Borneo Olah Sarana Sukses Tbk.
10	BRMS	Bumi Resources Minerals Tbk.
11	BSSR	Baramulti Suksessarana Tbk.
12	BUMI	Bumi Resources Tbk.
13	BYAN	Bayan Resources Tbk.
14	CITA	Cita Mineral Investindo Tbk.
15	CKRA	Citra Kebun Raya Agri Tbk.
16	CTTH	Citatah Tbk.
17	DEWA	Darma Henwa Tbk
18	DKFT	Central Omega Resources Tbk.
19	DOID	Delta Dunia Makmur Tbk.
20	DSSA	Dian Swastatika Sentosa Tbk
21	ELSA	Elnusa Tbk.
22	ENRG	Energi Mega Persada Tbk.
23	ESSA	Surya Esa Perkasa Tbk.
24	FIRE	Alfa Energi Investama Tbk.
25	GEMS	Golden Energy Mines Tbk.
26	GTBO	Garda Tujuh Buana Tbk
27	HRUM	Harum Energy Tbk.
28	INCO	Vale Indonesia Tbk.
29	INDY	Indika Energy Tbk.
30	ITMG	Indo Tambangraya Megah Tbk.
31	KKGI	Resource Alam Indonesia Tbk.
32	MBAP	Mitrabara Adiperdana Tbk.
33	MDKA	Merdeka Copper Gold Tbk.
34	MEDC	Medco Energi Internasional Tbk

35	MITI	Mitra Investindo Tbk.
36	MTFN	Capitalinc Investment Tbk.
37	MYOH	Samindo Resources Tbk.
38	PKPK	Perdana Karya Perkasa Tbk
39	PSAB	J Resources Asia Pasifik Tbk.
40	PTBA	Bukit Asam Tbk.
41	PTRO	Petrosea Tbk.
42	RUIS	Radiant Utama Interinsco Tbk.
43	SMMT	Golden Eagle Energy Tbk.
44	SMRU	SMR Utama Tbk.
45	SURE	Super Energy Tbk.
46	TINS	Timah Tbk.
47	TOBA	Toba Bara Sejahtra Tbk.
48	TRAM	Trada Alam Mineral Tbk.
49	ZINC	Kapuas Prima Coal Tbk.

LAMPIRAN 2

UJI CHOW PERSAMAAN 1

Redundant Fixed Effects Tests
Equation: Untitled
Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	5.908688	(9,46)	0.0000
Cross-section Chi-square	46.096603	9	0.0000

Cross-section fixed effects test equation:
Dependent Variable: ROA
Method: Panel Least Squares
Date: 11/29/19 Time: 00:16
Sample: 2013 2018
Periods included: 6
Cross-sections included: 10
Total panel (balanced) observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI	4.558502	5.848621	0.779415	0.4391
KURS	0.015460	0.020980	0.736895	0.4643
BIRATE	-4.738024	4.434387	-1.068473	0.2900
FEDRATE	-6.603618	10.02925	-0.658436	0.5130
C	-181.3606	271.9824	-0.666810	0.5077

R-squared	0.062750	Mean dependent var	11.02533
Adjusted R-squared	-0.005414	S.D. dependent var	9.204144
S.E. of regression	9.229024	Akaike info criterion	7.362239
Sum squared resid	4684.619	Schwarz criterion	7.536768
Log likelihood	-215.8672	Hannan-Quinn criter.	7.430507
F-statistic	0.920579	Durbin-Watson stat	0.777703
Prob(F-statistic)	0.458660		

LAMPIRAN 3

UJI HAUSMAN PERSAMAAN 1

Correlated Random Effects - Hausman Test
Equation: Untitled
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	0.000000	4	1.0000

* Cross-section test variance is invalid. Hausman statistic set to zero.

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
INFLASI	4.558502	4.558502	0.000000	1.0000
KURS	0.015460	0.015460	0.000000	1.0000
BIRATE	-4.738024	-4.738024	0.000000	1.0000
FEDRATE	-6.603618	-6.603618	0.000000	1.0000

Cross-section random effects test equation:
Dependent Variable: ROA
Method: Panel Least Squares
Date: 11/29/19 Time: 00:17
Sample: 2013 2018
Periods included: 6
Cross-sections included: 10
Total panel (balanced) observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-181.3606	202.5416	-0.895424	0.3752
INFLASI	4.558502	4.355387	1.046635	0.3007
KURS	0.015460	0.015623	0.989537	0.3276
BIRATE	-4.738024	3.302227	-1.434797	0.1581
FEDRATE	-6.603618	7.468646	-0.884179	0.3812

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.565293	Mean dependent var	11.02533
Adjusted R-squared	0.442440	S.D. dependent var	9.204144
S.E. of regression	6.872726	Akaike info criterion	6.893962
Sum squared resid	2172.781	Schwarz criterion	7.382643
Log likelihood	-192.8189	Hannan-Quinn criter.	7.085112

F-statistic	4.601407	Durbin-Watson stat	1.676765
Prob(F-statistic)	0.000055		

LAMPIRAN 4

HASIL UJI RANDOM TESTING PERSAMAAN 1

Dependent Variable: ROA
Method: Panel EGLS (Cross-section random effects)
Date: 11/29/19 Time: 00:17
Sample: 2013 2018
Periods included: 6
Cross-sections included: 10
Total panel (balanced) observations: 60
Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI	4.558502	4.355387	1.046635	0.2998
KURS	0.015460	0.015623	0.989537	0.3267
BIRATE	-4.738024	3.302227	-1.434797	0.1570
FEDRATE	-6.603618	7.468646	-0.884179	0.3804
C	-181.3606	202.5511	-0.895382	0.3745

Effects Specification

	S.D.	Rho
Cross-section random	6.216359	0.4500
Idiosyncratic random	6.872726	0.5500

Weighted Statistics

R-squared	0.107724	Mean dependent var	4.535720
Adjusted R-squared	0.042831	S.D. dependent var	7.024812
S.E. of regression	6.872726	Sum squared resid	2597.890
F-statistic	1.660024	Durbin-Watson stat	1.402386
Prob(F-statistic)	0.172461		

Unweighted Statistics

R-squared	0.062750	Mean dependent var	11.02533
Sum squared resid	4684.619	Durbin-Watson stat	0.777703

LAMPIRAN 5

UJI CHOW PERSAMAAN 2

Redundant Fixed Effects Tests
Equation: Untitled
Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	21.299468	(9,45)	0.0000
Cross-section Chi-square	99.606647	9	0.0000

Cross-section fixed effects test equation:
Dependent Variable: RETURNSAHAM
Method: Panel Least Squares
Date: 11/29/19 Time: 00:08
Sample: 2013 2018
Periods included: 6
Cross-sections included: 10
Total panel (balanced) observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI	-2332.076	3655.894	-0.637895	0.5262
KURS	-9.958872	13.10657	-0.759838	0.4507
BIRATE	1862.073	2785.157	0.668570	0.5066
FEDRATE	4783.218	6259.338	0.764173	0.4481
ROA	230.6241	83.82499	2.751257	0.0081
C	128650.9	169763.4	0.757824	0.4519

R-squared	0.143436	Mean dependent var	3290.250
Adjusted R-squared	0.064125	S.D. dependent var	5930.641
S.E. of regression	5737.341	Akaike info criterion	20.24202
Sum squared resid	1.78E+09	Schwarz criterion	20.45145
Log likelihood	-601.2606	Hannan-Quinn criter.	20.32394
F-statistic	1.808518	Durbin-Watson stat	0.479315
Prob(F-statistic)	0.126695		

LAMPIRAN 6

UJI HAUSMAN PERSAMAAN 2

Correlated Random Effects - Hausman Test
Equation: Untitled
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	0.000000	5	1.0000

* Cross-section test variance is invalid. Hausman statistic set to zero.

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
INFLASI	-1470.769088	-1552.540249	3656.059643	0.1763
KURS	-7.037798	-7.315120	0.042052	0.1763
BIRATE	966.846091	1051.837559	3949.695409	0.1763
FEDRATE	3535.496064	3653.952854	7672.428773	0.1763
ROA	41.678822	59.616989	175.941804	0.1763

Cross-section random effects test equation:
Dependent Variable: RETURNSAHAM
Method: Panel Least Squares
Date: 11/29/19 Time: 00:09
Sample: 2013 2018
Periods included: 6
Cross-sections included: 10
Total panel (balanced) observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	94383.66	81461.08	1.158635	0.2527
INFLASI	-1470.769	1757.199	-0.836996	0.4070
KURS	-7.037798	6.295522	-1.117905	0.2695
BIRATE	966.8461	1345.852	0.718389	0.4762
FEDRATE	3535.496	3003.205	1.177241	0.2453
ROA	41.67882	58.79018	0.708942	0.4820

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.837152	Mean dependent var	3290.250
Adjusted R-squared	0.786488	S.D. dependent var	5930.641

S.E. of regression	2740.393	Akaike info criterion	18.88191
Sum squared resid	3.38E+08	Schwarz criterion	19.40549
Log likelihood	-551.4572	Hannan-Quinn criter.	19.08671
F-statistic	16.52365	Durbin-Watson stat	1.991177
Prob(F-statistic)	0.000000		

LAMPIRAN 7

HASIL UJI RANDOM TESTING PERSAMAAN 2

Dependent Variable: RETURNSAHAM
Method: Panel EGLS (Cross-section random effects)
Date: 11/29/19 Time: 00:14
Sample: 2013 2018
Periods included: 6
Cross-sections included: 10
Total panel (balanced) observations: 60
Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI	-1552.540	1756.159	-0.884055	0.3806
KURS	-7.315120	6.292182	-1.162573	0.2501
BIRATE	1051.838	1344.384	0.782394	0.4374
FEDRATE	3653.953	3001.928	1.217202	0.2288
ROA	59.61699	57.27429	1.040903	0.3026
C	97636.93	81441.35	1.198862	0.2358

Effects Specification

	S.D.	Rho
Cross-section random	5072.060	0.7740
Idiosyncratic random	2740.393	0.2260

Weighted Statistics

R-squared	0.120904	Mean dependent var	708.7056
Adjusted R-squared	0.039507	S.D. dependent var	2817.562
S.E. of regression	2761.345	Sum squared resid	4.12E+08
F-statistic	1.485354	Durbin-Watson stat	1.648382
Prob(F-statistic)	0.209884		

Unweighted Statistics

R-squared	0.077421	Mean dependent var	3290.250
Sum squared resid	1.91E+09	Durbin-Watson stat	0.354514

LAMPIRAN 8

DATA YANG DI GUNAKAN DALAM PENELITIAN

NO	EMITEN	PERIODE	Y	X1	X2	X3	X4	X5
1	ADRO	2013	1090	8.38	12189	7.5	0.25	3.4
2	ADRO	2014	1040	8.36	12440	7.75	0.25	3.7
3	ADRO	2015	515	3.35	13795	7.5	0.5	3.41
4	ADRO	2016	1695	3.02	13436	4.75	0.75	6.84
5	ADRO	2017	1860	3.61	13548	4.25	1.5	9.46
6	ADRO	2018	1215	3.13	14481	6	2.5	5.92
7	BSSR	2013	1950	8.38	12189	7.5	0.25	2.97
8	BSSR	2014	1590	8.36	12440	7.75	0.25	2.02
9	BSSR	2015	1110	3.35	13795	7.5	0.5	20.23
10	BSSR	2016	1410	3.02	13436	4.75	0.75	19.87
11	BSSR	2017	2100	3.61	13548	4.25	1.5	52.55
12	BSSR	2018	2340	3.13	14481	6	2.5	28.18
13	CTTH	2013	64	8.38	12189	7.5	0.25	0.15
14	CTTH	2014	67	8.36	12440	7.75	0.25	0.36
15	CTTH	2015	52	3.35	13795	7.5	0.5	0.43
16	CTTH	2016	80	3.02	13436	4.75	0.75	4.52
17	CTTH	2017	99	3.61	13548	4.25	1.5	0.9
18	CTTH	2018	119	3.13	14481	6	2.5	0.71
19	ELSA	2013	330	8.38	12189	7.5	0.25	5.45
20	ELSA	2014	685	8.36	12440	7.75	0.25	12.95
21	ELSA	2015	247	3.35	13795	7.5	0.5	11.36
22	ELSA	2016	420	3.02	13436	4.75	0.75	9.89
23	ELSA	2017	372	3.61	13548	4.25	1.5	6.79
24	ELSA	2018	344	3.13	14481	6	2.5	4.88
25	ITMG	2013	28500	8.38	12189	7.5	0.25	16.55
26	ITMG	2014	15375	8.36	12440	7.75	0.25	20.41
27	ITMG	2015	5725	3.35	13795	7.5	0.5	7.14
28	ITMG	2016	16875	3.02	13436	4.75	0.75	14.41
29	ITMG	2017	20700	3.61	13548	4.25	1.5	24.79
30	ITMG	2018	20250	3.13	14481	6	2.5	18.16
31	KKGI	2013	2050	8.38	12189	7.5	0.25	16.28
32	KKGI	2014	1005	8.36	12440	7.75	0.25	10.81
33	KKGI	2015	420	3.35	13795	7.5	0.5	7.74
34	KKGI	2016	1500	3.02	13436	4.75	0.75	13.05

35	KKGI	2017	324	3.61	13548	4.25	1.5	17.31
36	KKGI	2018	354	3.13	14481	6	2.5	0.57
37	MYOH	2013	490	8.38	12189	7.5	0.25	9.55
38	MYOH	2014	458	8.36	12440	7.75	0.25	17.57
39	MYOH	2015	525	3.35	13795	7.5	0.5	20.41
40	MYOH	2016	630	3.02	13436	4.75	0.75	19.21
41	MYOH	2017	700	3.61	13548	4.25	1.5	12.04
42	MYOH	2018	1045	3.13	14481	6	2.5	20.42
43	PTBA	2013	10200	8.38	12189	7.5	0.25	15.64
44	PTBA	2014	12500	8.36	12440	7.75	0.25	18.14
45	PTBA	2015	4525	3.35	13795	7.5	0.5	16.07
46	PTBA	2016	12500	3.02	13436	4.75	0.75	14.4
47	PTBA	2017	2460	3.61	13548	4.25	1.5	27.15
48	PTBA	2018	4300	3.13	14481	6	2.5	20.78
49	TINS	2013	1600	8.38	12189	7.5	0.25	6.53
50	TINS	2014	1230	8.36	12440	7.75	0.25	8.72
51	TINS	2015	505	3.35	13795	7.5	0.5	1.46
52	TINS	2016	1075	3.02	13436	4.75	0.75	3.52
53	TINS	2017	775	3.61	13548	4.25	1.5	5.64
54	TINS	2018	755	3.13	14481	6	2.5	3.51
55	TOBA	2013	740	8.38	12189	7.5	0.25	5.95
56	TOBA	2014	920	8.36	12440	7.75	0.25	8.12
57	TOBA	2015	675	3.35	13795	7.5	0.5	5.36
58	TOBA	2016	1245	3.02	13436	4.75	0.75	1.43
59	TOBA	2017	2070	3.61	13548	4.25	1.5	8.21
60	TOBA	2018	1620	3.13	14481	6	2.5	7.53

LAMPIRAN 9

HASIL TURNITIN

PERPUSTAKAAN
UNIVERSITAS MUHAMMADIYAH YOGYAKARTA
Terakreditasi "A" (Perpustakaan Nasional RI No: 29/1/ee/XII.2014)

UMY PERPUSTAKAAN

Perpustakaan Universitas Muhammadiyah Yogyakarta menyatakan bahwa Skripsi atas:

Nama	: Bq Aryunia Pertiwi
NIM	: 20160730124
Prodi	: Ekonomi Syariah/FAI
Judul	**: ANALISIS RETURN SAHAM YANG DIPENGARUHI OLEH MAKRO EKONOMI DENGAN PROFITABILITAS SEBAGAI VARIABEL INTERVENING**
Dosen Pembimbing	: Satria Utama, S.E.I., M.E.I.

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Yogyakarta, 1/10/2020
yang melaksanakan pengecekan

Ikram Al- Zein, S.Kom.I

LAMPIRAN 10

CURICULUM VITAE

BQ ARYUNIA PERTIWI

Curriculum Vitae

PROFILE

Date of birth : 23-06-1998

Address : Rakam, East Lombok, West Nusa Tenggara 83619, Indonesia.

Gender : Female

CONTACT

PHONE:
081997788388

INSTAGRAM:
@pertiwwiii

EMAIL:
aryuniapertiwi@gmail.com

LANGGUAGES

Indonesia

English
Toefl score 520

PERSONALITIES

- Can play in a groups
- Have the soul of leadership
- Ambitious
- Confident
- Friendly

EDUCATION

Muhammadiyah University of Yogyakarta
September 2016 – 2019
ECONOMIC AND ISLAMIC BANKING

Senior High School 2 Selong
East Lombok, West Nusa Tenggara
July 2013 – 2016

Madrasah Tsanawiyah Model Selong
East Lombok, West Nusa Tenggara
July 2010 – 2013

Elementary School 2 selong
East Lombok, West Nusa Tenggara
June 2004 – 2010

EXPERIENCE

PT. FAC SEKURITAS
2018 - 2019
On Job Training
KSPM
2017– 2019
Division Education and Training
Speaker for community discussion
House Of Art Organization
2013 – 2016
As a leader

SKILLS

Fundamental Analysis	80%
Technical Analysis	80%
Power Point	80%
Excel	80%
Word	85%