

LAMPIRAN-LAMPIRAN

LAMPIRAN 1. TABEL DATA PENELITIAN

	Nama Emiten	Beta (X1)	ROE (X2)	DER (X3)	EPS (X4)	LnEPS (X4)	PER (X5)	LnPER (X5)	PBV (X6)	Return Saham (Y)
2013	APLN	0,8877	12,8973	1,7285	45,3753	3,815	4,7383	1,5557	0,6111	-0,4027
	ASRI	1,4547	11,6844	1,061	45,2734	3,8127	9,4979	2,2511	1,2847	-0,2833
	BAPA	0,2337	5,4336	0,8988	7,5921	2,0271	8,6932	2,1625	0,4724	-0,5252
	BEST	1,4502	30,0714	0,3567	77,3511	4,3484	5,753	1,7497	1,3000	-0,7422
	BKDP	0,5428	-10,0125	0,4314	-8,6574	-	-9,2406	-	0,9252	-0,5909
	BKSL	0,5554	8,796	0,5503	19,2724	2,9587	8,1464	2,0976	0,7165	-0,168
	BSDE	0,8179	25,6868	0,6826	166,0656	5,1124	7,768	2,05	1,1825	1,1757
	COWL	-0,7764	4,1191	0,6446	10,0004	2,3026	46,9981	3,8501	1,0359	0,2867
	CTRA	1,0203	14,4733	1,0598	93,1945	4,5347	8,0477	2,0854	1,1648	-0,8388
	DART	0,0644	6,0443	0,6293	57,5613	4,0529	7,7309	2,0452	0,4776	-0,3338
	DILD	1,0351	8,045	0,8375	31,7971	3,4594	9,9066	2,2932	0,7972	-0,0597
	DUTI	-0,2561	12,4922	0,2363	409,1124	6,014	10,9383	2,3923	1,3695	0,4672
	ELTY	0,1125	-4,962	0,7167	-5,3364	-	-9,3696	-	0,3037	-0,0741
	EMDE	-0,2437	6,0942	0,6821	10,1499	2,3175	10,9361	2,3921	0,6665	-0,7071
	FMII	-0,6866	-11,8424	0,9172	-2,9247	-	-131,639	-	0,6965	0,5714
	GAMA	-0,184	1,9656	0,2358	2,0505	0,7181	42,9154	3,7592	0,8436	-0,7486
	GMTD	-1,0743	18,7664	1,2419	900,4412	6,8029	9,2177	2,2211	1,8985	0,6515
	GPRA	-1,1631	13,2986	0,6639	24,9032	3,215	6,0635	1,8023	0,8064	0,51
	GWSA	0,7887	8,0434	0,1398	18,5053	2,9181	8,5921	2,1508	0,6911	-0,7087
	JRPT	1,2501	20,3555	1,2966	39,7287	3,6821	20,1366	3,0025	1,0989	0,3121
	KIJA	0,6585	12,6223	0,9721	5,1925	1,6472	37,1691	3,6155	0,9277	-0,8333
	LAMI	0,1621	15,1524	0,7067	47,3345	3,8572	3,7393	1,3189	0,5666	-0,1767
	LPCK	0,5581	32,4678	1,1187	848,5876	6,7436	5,7448	1,7483	1,7652	0,5116
	LPKR	0,2141	11,8225	0,8177	69,0047	4,2342	13,1875	2,5793	1,4813	-0,976
	MDLN	0,5609	16,4346	1,0634	195,6184	5,2762	1,9937	0,69	1,0454	-0,3525
	MKPI	0,86	19,0526	0,4795	385,615	5,9548	24,636	3,2042	1,6938	0,384
	MTLA	0,2571	13,6545	0,6062	31,7942	3,4593	11,9519	2,4809	1,632	-0,7843
	MTSM	-0,0228	-2,5154	0,1884	-8,9142	-	-77,4049	-	1,947	-0,6143
	NIRO	-0,5011	3,4026	0,5971	0,3997	-0,917	662,9413	3,4947	2,5818	0,0816
	OMRE	-0,0307	-4,4376	0,5276	-13,6871	-	-24,4756	-	1,0861	0,9149
	PWON	0,3981	27,7037	1,0665	23,5994	3,1612	11,441	2,4372	2,1696	0,22
	RBMS	0,4099	-14,9548	0,2438	-42,7645	-	-2,1279	-	0,2328	-0,3636
	RDTX	0,6837	17,2768	0,3508	736,9145	6,6025	6,6493	1,8945	1,1489	0,43
	SCBD	-1,204	23,8487	0,2922	528,1529	6,2694	5,1122	1,6316	2,0883	1,003
	SMDM	-0,0792	1,3924	0,376	5,5472	1,7133	34,2518	3,0082	0,4229	-0,4052
	SMRA	1,1136	23,5287	1,5326	75,9609	4,3302	10,2684	2,3291	2,416	-0,1547
2014	APLN	0,8497	11,6258	1,7988	47,9916	3,871	6,9804	1,9431	0,8115	0,5581
	ASRI	0,7203	18,4731	1,6564	59,899	4,0927	9,3491	2,2353	1,7271	0,3186
	BAPA	-0,7952	7,0791	0,7698	10,645	2,3651	4,697	1,5469	0,3325	-0,2424
	BEST	-0,1657	13,7341	0,282	40,5757	3,7032	17,991	2,8899	2,4709	0,6404
	BKDP	-0,9619	1,2035	0,387	1,0533	0,0519	93,0421	3,4978	1,1197	0,925
	BKSL	0,0779	0,6567	0,5773	1,2972	0,2602	80,175	3,6932	0,5257	-0,3376
	BSDE	0,6645	21,622	0,523	217,5302	5,3823	8,2977	2,116	1,7951	0,4109
	COWL	0,0935	12,2699	1,7318	33,9555	3,5251	18,4065	2,9127	2,2585	0,3298

2015	CTRA	-1,8564	15,7086	1,0386	118,3003	4,7732	10,5663	2,3577	1,6598	0,744
	DART	1,452	12,5695	0,5752	129,9296	4,867	5,2336	1,6551	0,6578	0,5281
	DILD	-1,0761	9,6728	1,0144	41,7149	3,7309	15,5819	2,7461	1,5073	1,0635
	DUTI	0,0804	11,2773	0,2842	379,2654	5,9382	12,867	2,5547	1,4448	0,6905
	ELTY	0	5,5575	0,9052	10,9075	2,3895	4,584	1,5226	1,2858	0
	EMDE	-1,1801	7,4671	0,9554	13,44	2,5982	10,1935	2,3218	0,7612	0,2432
	FMII	0,8149	0,8481	0,6075	0,8908	-0,1156	504,0136	3,7845	1,2745	0,1662
	GAMA	-1,8582	4,3314	0,2734	4,7231	1,5525	10,798	2,3794	1,4677	-0,4205
	GMTD	-0,7977	18,0086	1,0876	1176,471	7,0703	5,185	1,6458	0,9337	-0,2572
	GPRA	1,8547	10,2926	0,7052	21,4171	3,0642	13,9608	2,6363	1,4369	0,9801
	GWSA	-0,4637	8,7116	0,1629	22,0158	3,0918	7,9034	2,0673	0,6885	0,0943
	JRPT	-1,109	22,3156	1,0876	51,9659	3,9506	20,0131	2,9964	0,4661	0,3
	KIJA	-1,553	8,7024	0,8244	19,4739	2,9691	15,1485	2,7179	1,2805	1,0912
	LAMI	-1,8153	9,6694	0,5904	33,4399	3,5097	8,3134	2,1179	0,8039	0,5706
	LPCK	1,1698	31,5978	0,6133	1212,82	7,1007	8,5751	2,1489	0,7095	1,1033
	LPKR	0,7781	16,9829	1,1399	135,853	4,9116	7,5081	2,016	1,334	0,1209
	MDLN	-1,6015	13,4695	0,9596	56,7471	4,0386	9,1635	2,2152	1,2225	0,3333
	MKPI	-0,4239	20,2362	0,9966	461,461	6,1344	33,1556	3,5012	0,7094	0,6341
	MTLA	-1,2353	15,179	0,5957	40,7992	3,7087	10,9071	2,3894	1,6556	1,1008
	MTSM	-0,2141	-1,3452	0,1332	-4,7039	-	-146,688	-	1,9732	0
	NIRO	1,1555	-16,2319	0,7453	-6,0178	-	-30,9083	-	1,9271	-0,2981
	OMRE	-0,4643	16,5908	0,2635	61,3507	4,1166	5,5419	1,7123	0,9194	0
	PWON	2,1965	31,3541	1,0247	53,9689	3,9884	9,5425	2,2558	0,9943	0,9241
	RBMS	-0,1399	3,2792	0,1799	9,1774	2,2167	9,5888	2,2606	0,2177	-0,833
	RDTX	0,0883	17,2096	0,2158	864,8216	6,7625	6,0706	1,8035	1,0447	0,0714
	SCBD	1,0139	3,3319	0,4106	39,5975	3,6788	50,5082	3,9221	1,6829	-0,2593
	SMDM	0,9328	1,9576	0,4297	9,2288	2,2223	13,4361	2,5979	0,268	-0,3474
	SMRA	1,1079	23,1537	1,5664	96,175	4,5662	15,8045	2,7603	1,6593	0,9487
	APLN	1,1378	12,3235	1,7069	54,4736	3,9977	6,1314	1,8134	0,7547	-0,003
	ASRI	1,5375	10,3975	1,8338	34,8256	3,5504	9,8491	2,2874	1,0208	-0,3875
	BAPA	-0,0334	1,3722	0,7412	1,8202	0,5989	27,4689	3,3131	0,3279	0
	BEST	1,2328	7,0396	0,5224	21,9691	3,0896	13,3824	2,5939	0,9323	-0,5956
	BKDP	-0,1734	-4,8259	0,3813	-4,1322	-	-21,7802	-	1,0734	-0,7816
	BKSL	1,7776	1,022	0,7017	1,7857	0,5798	32,4796	3,4806	0,3058	-0,4423
	BSDE	0,168	10,6175	0,6302	122,1686	4,8054	14,7337	2,6901	1,5679	0,9055
	COWL	-0,6734	-14,8883	2,0155	-36,6849	-	-16,3555	-	2,4891	-0,04
	CTRA	1,2557	13,438	1,0121	122,959	4,8119	11,8739	2,4743	1,7152	0,1794
	DART	0,8983	5,2214	0,6742	56,5954	4,0359	7,4211	2,0043	0,3848	-0,3824
	DILD	0,9289	8,8019	1,1566	40,4249	3,6994	12,0965	2,4929	1,0625	-0,24
	DUTI	-0,4621	9,867	0,3197	362,6751	5,8935	17,6466	2,8705	1,7333	0,3115
	ELTY	0	-13,9607	1,2012	-16,6391	-	-3,005	-	0,3261	0
	EMDE	-1,6214	9,2877	0,8124	18,289	2,9063	7,8736	2,0635	0,731	0,0657
	FMII	0,7903	35,9705	0,3116	58,62	4,0711	13,6472	2,6135	0,8887	0,7817
	GAMA	0,0375	0,4502	0,2189	0,4975	-0,6982	110,5633	3,4832	0,5021	0,0784
	GMTD	0,2497	21,6127	1,2986	1161,716	7,0577	6,456	1,865	1,3802	0,069
	GPRA	-0,3574	7,6954	0,6619	17,043	2,8357	11,6763	2,4576	0,8985	-0,3177
	GWSA	0,7031	20,1651	0,0856	162,0131	5,0877	0,7592	2,2782	0,1531	-0,2931
	JRPT	0,4752	21,0404	0,83	63,2565	4,1472	11,7774	2,4662	2,4738	-0,2635
	KIJA	0,7525	7,1294	0,9568	16,3797	2,796	15,0797	2,7133	1,0041	-0,158
	LAMI	0,7652	28,0232	0,1613	133,7439	4,8959	2,0936	0,7389	0,5828	0,0072
	LPCK	0,8923	24,4369	0,5074	1314,639	7,1813	5,5148	1,7074	1,3888	-0,3029
	LPKR	-0,1498	3,2612	1,1847	44,3765	3,7927	23,3232	3,1494	1,2627	0,0181
	MDLN	1,6538	14,6135	1,1202	69,6896	4,2441	6,7011	1,9023	0,9662	-0,1019

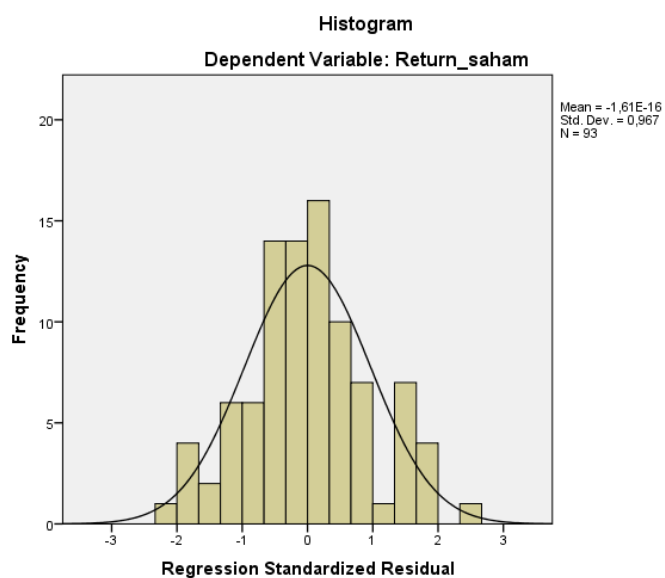
	MKPI	-0,1499	31,6148	1,018	938,4272	6,8442	17,9822	2,8894	2,6544	0,1243
	MTLA	-0,1757	10,7824	0,636	31,3498	3,4452	6,8581	1,9254	0,7436	-0,2074
	MTSM	-0,0988	-5,9973	0,1438	-20,0773	-	-11,3561	-	0,6892	-0,6696
	NIRO	-0,7243	-1,003	0,1389	-1,2616	-	-86,3959	-	0,8772	-0,414
	OMRE	-1,8004	-3,5611	0,2612	-13,2642	-	-25,6329	-	0,9128	-0,1176
	PWON	-0,0033	14,8979	0,986	29,0813	3,3701	17,0557	2,8365	2,5264	-0,0282
	RBMS	-0,0333	-20,5792	0,0835	-9,4373	-	-6,6756	-	0,1225	-0,2841
	RDTX	0,009	16,3968	0,1778	952,6506	6,8592	6,2982	1,8403	1,0154	0,1429
	SCBD	0,2079	4,2074	0,4729	47,9699	3,8706	35,3347	3,5649	1,4899	-0,1525
	SMDM	0,5995	2,8186	0,2865	15,767	2,7579	6,0253	1,796	0,1849	-0,2339
	SMRA	-0,0036	14,4286	1,4912	73,7562	4,3008	22,371	3,1078	1,1614	-0,0888

LAMPIRAN 2. HASIL OLAH DATA SPSS

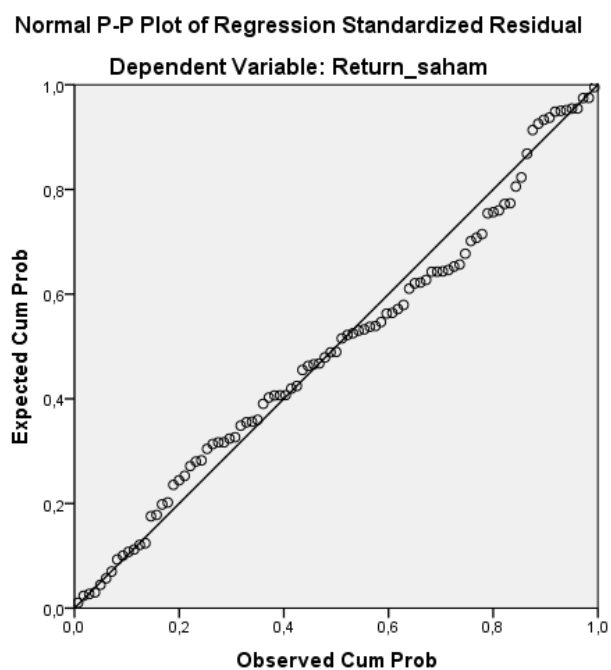
2.1 Uji Asumsi Klasik

2.1.1 Uji Normalitas

Grafik Histogram



Grafik Normal Plot



Uji Kolmogorov-Smirnov Test

One-Sample Kolmogorov-Smirnov Test

		Return_saham	Beta	ROE	DER	PBV	LnEPS	LnPER
N		108	108	108	108	108	93	93
Normal	Mean	,043979	,155735	10,097979	,738930	1,13776	3,820838	2,426173
Parameters ^{a,b}	Std. Deviation	,5254307	,893491	11,156323	,4494704	,612597	1,8056569	,6693599
Most Extreme	Absolute	,075	,074	,055	,085	,081	,084	,084
Differences	Positive	,075	,045	,038	,085	,081	,084	,084
	Negative	-,061	-,074	-,055	-,072	-,049	-,074	-,071
Kolmogorov-Smirnov Z		,075	,074	,055	,085	,081	,084	,084
Asymp. Sig. (2-tailed)		,163	,182	,200	,055	,079	,106	,107

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

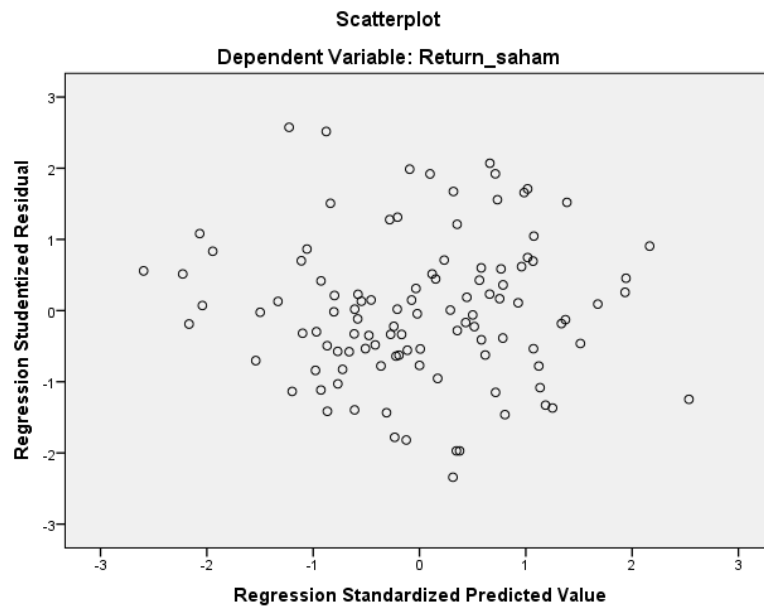
	Unstandardized Residual
N	93
Normal Parameters ^{a,b}	
Mean	,0000000
Std. Deviation	,45387601
Most Extreme Differences	
Absolute	,080
Positive	,080
Negative	-,051
Kolmogorov-Smirnov Z	,080
Asymp. Sig. (2-tailed)	,175

a. Test distribution is Normal.

b. Calculated from data.

2.1.2 Uji Heteroskedastisitas

Grafik Scatterplot Heterokedasitas



Uji Park

Coefficients ^a					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-4,830	2,783		-1,735	,089
Beta	,164	,328	,078	,500	,619
ROE	,762	,637	,324	1,197	,237
DER	-,486	,553	-,148	-,878	,384
LnEPS	-,314	,327	-,233	-,959	,342
LnPER	,473	,692	,139	,683	,498
PBV	,564	,774	,148	,729	,469

a. Dependent Variable: LnVariance

2.1.3 Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,512 ^a	,263	,211	,4694420	1,794

a. Predictors: (Constant), LnPER, DER, Beta, PBV, LnEPS, ROE

b. Dependent Variable: Return_saham

2.1.4 Uji Multikolinearitas

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	Beta	,893	1,120
	ROE	,436	2,293
	DER	,906	1,104
	PBV	,694	1,442
	LnEPS	,443	2,258
	LnPER	,643	1,556

a. Dependent Variable: Return_saham

2.1.5 Uji Linieritas

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,271 ^a	,100	-,036	,48018008	1,754

a. Predictors: (Constant), LnPER2, DER2, Beta2, PBV2, ROE2, LnEPS2

b. Dependent Variable: Unstandardized Residual

2.2 Hasil Uji Hipotesis

2.2.1 Uji Determinasi (R²)

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,512 ^a	,263	,211	,4694420

a. Predictors: (Constant), LnPER, DER, Beta, PBV, LnEPS, ROE

b. Dependent Variable: Return_saham

2.2.2 Uji Signifikansi Simultan (Uji Statistik F)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6,747	6	1,124	5,102	,000 ^b
	Residual	18,952	86	,220		
	Total	25,699	92			

a. Dependent Variable: Return_saham

b. Predictors: (Constant), LnPER, DER, Beta, PBV, LnEPS, ROE

2.2.3 Uji Signifikansi Parameter Individual (Uji Statistik t)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,852	,299		-2,852	,005
	Beta	-,168	,056	-,292	-2,977	,004
	ROE	,023	,009	,369	2,629	,010
	DER	,041	,119	,033	,342	,733
	LnEPS	,060	,099	,067	,603	,548
	LnPER	,041	,041	,141	1,011	,315
	PBV	,168	,091	,212	2,039	,049

a. Dependent Variable: Return_saham

LAMPIRAN 3. PENETAPAN DOSEN PEMBIMBING DAN KARTU BIMBINGAN BAB I-V

Perkumpulan Pengelola Pendidikan Malangkuçęwara (P3.M)

STIE MALANGKUÇĘWARA
d.h. ABM School of Economics

Terakreditasi "A", AKUNTANSI, 056/SK/BAN-PT/Akred/S/II/2014
Terakreditasi "A", MANAJEMEN, 257/SK/BAN-PT/Ak-VV/S/II/2013

Penetapan Dosen Pembimbing Skripsi
Semester GASAL Tahun Akademik 2016/2017
Nomor : 0908/BAAK/X/2016

Setelah memperhatikan Surat Ketua Program Studi tentang usulan dosen pembimbing skripsi dengan ini Ketua STIE Malangkuçęwara Malang menetapkan :

Nama	: Dra. LINDANANTY, MM.
Sebagai	: Dosen Pembimbing 1
Nama	: - -
Sebagai	: Dosen Pembimbing 2

Untuk mahasiswa berikut

Nama	: FARIDA AYUNINGTYAS
Nomor Pokok	: K.2013.5.32478
Skripsi yang diajukan	
Bidang Kajian	: MANAJEMEN KEUANGAN
Pokok Bahasan	: OBLIGASI
Tempat/Obyek	: -
Judul Skripsi	: -

Demikian surat penetapan ini dikeluarkan untuk dilaksanakan dengan sebaiknya.
Penetapan ini berlaku sejak dikeluarkan.

Dikeluarkan di : Malang
Pada Tanggal : 07/10/2016
Ketua Program Studi Manajemen,

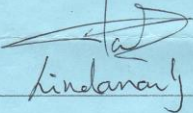

MALANG
NIK-P.3M : 202.710.194


(Accounting Business Management)
 Jl. Terusan Candi Kalasan - Malang Telp. 0341-491813

KARTU BIMBINGAN SKRIPSI
BAB I s.d. BAB III

BLN/TGL	BAB	PERMASALAHAN	PARAF
Bulan : <u>November 2016</u>			
<u>24/11-2016</u>	<u>Konsultasi judul , ganti judul</u>		
Bulan :			
<u>8/6-2017</u>	<u>Revisi</u>		
Bulan : <u>Juli</u>			
<u>12/7-2017</u>	<u>Revisi Bab 1-3</u>		
	<u>Ace</u>		
Bulan :			
Bulan :			
Bulan :			

Dosen Pembimbing 1


Indraningrum

Dosen Pembimbing 2

Catatan:

Bobot Penilaian skripsi oleh pembimbing sebesar 50% dengan kriteria penilaian:

1. Ide/inovasi penelitian
2. Pemahaman konsep/teori
3. Pemahaman Metodologi
4. Kemampuan Analisis
5. Rutinitas Pembimbingan

Perkumpulan Pengelola Pendidikan Malangkuçewara (P3M)

 **STIE MALANGKUÇEWARA**
d/b ABM School of Economics

 
Terakreditasi "A" AKUNTANSI, 056/SK/BAN-PT/Akred/S/II/2014
Terakreditasi "A" MANAJEMEN, 257/SK/BAN-PT/AA-V/S/II/2013

Penetapan Dosen Pembimbing Skripsi

Semester GASAL Tahun Akademik 2016/2017

Nomor : 0908/BAAK/X/2016

Setelah memperhatikan Surat Ketua Program Studi tentang usulan dosen pembimbing skripsi dengan ini Ketua STIE Malangkuçewara Malang menetapkan :

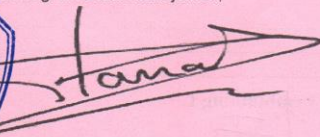
Nama	: Dra. LINDANANTY, MM.
Sebagai	: Dosen Pembimbing 1
Nama	: - -
Sebagai	: Dosen Pembimbing 2

Untuk mahasiswa berikut

Nama	: FARIDA AYUNINGTYAS
Nomor Pokok	: K.2013.5.32478
Skripsi yang diajukan	
Bidang Kajian	: MANAJEMEN KEUANGAN
Pokok Bahasan	: KINERJA SAHAM
Tempat/Obyek	: POJOK GALERI INVESTASI BEI STIE MALANGKUÇEWARA
Judul Skripsi	: PENGARUH RESIKO SISTEMATIS DAN FAKTOR FUNDAMENTAL TERHADAP RETURN SAHAM PADA PERUSAHAAN SEKTOR REAL ESTATE DAN PROPERTY DI BEI PERIODE 2013-2015

Demikian surat penetapan ini dikeluarkan untuk dilaksanakan dengan sebaiknya.
Penetapan ini berlaku sejak dikeluarkan.

Dikeluarkan di : Malang
Pada Tanggal : 27/07/2017
Ketua Program Studi Manajemen,




Dra. LINDANANTY, MM.
NIK-P.3M : 202.710.194

FM / 7.5/08
Revisi No.:01

BLN / TGL	BAB	PERMASALAHAN	PARAF
Bln: <u>Juli</u> 27/7-2017		Revisi Bab IV	
Bln: <u>Agst</u> 11/8-2017		Revisi Bab IV	
17/8-2017		Sen has Acc Bab I - V	
Bln: _____			
Bln: _____			
Bln: _____			
Bln: _____			

Dosen Pembimbing II

Bobot penilaian skripsi oleh pembimbing sebesar 50% dengan kriteria penilaian:

1. Ide/inovasi penelitian
2. Pemahaman konsep/teori
3. Pemahaman Metodologi
4. Kemampuan analisis
5. Rutinitas Pembimbingan