Perkumpulan Pengelola Pendidikan Malangkuçeçwara (P3.M)

STIE MALANGKUÇEÇWARA
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-VI/S/XII/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 Malangkuçeçwara Malang menetapkan :

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

Untuk mahasiswa berikut

Nama : TRI WAHYU NINGATI
Nomor Pokok : K.2013.5.32505
Skripsi yang diajukan
Bidang Kajian : MANAJEMEN KEUANGAN
Pokok Bahasan : KINERJA SAHAM
Tempat/Obyek : -

Judul Skripsi : -

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

Dikeluarkan di : Malang
Pada Tanggal : 23/03/2017
Ketua Program Studi Manajemen,

SEKOLAH TINGGI ILMU EKONOMI MALANGKUÇEÇWARA (P3M) MALANG

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

STIE Malangkuçeçwara

(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 :	
30/3-2017		Konsultasi Topik	
4/5-2017		Konsultasi judul	
15/5-2017		Acc judul	
20/5-2017		Revisi Proposal	
		Bulan : Juli	
3/7-2017		Revisi Bab I - 3	
12/7-2017		Revisi Bab I - 3	
18/7-2017		Acc Bab 1 - 3	
		Bulan :	
		Bulan :	
		Bulan :	

Dosen Pembimbing 1

Lindananty

Dosen Pembimbing 2

Catatan:
Bobot Penilaian skripsi oleh pembimbing sebesar 50% dengan kreteria penilaian:
1. Ide/inovasi penelitian
2. Pemahaman konsep/teori
3. Pemahaman Metodologi

Perkumpulan Pengelola Pendidikan Malangkuçeçwara (P3.M)

STIE MALANGKUÇEÇWARA
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-VI/S/XII/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 Malangkuçeçwara Malang menetapkan :

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

Untuk mahasiswa berikut

Nama	: TRI WAHYU NINGATI
Nomor Pokok	: K.2013.5.32505
Skripsi yang diajukan	
Bidang Kajian	: MANAJEMEN KEUANGAN
Pokok Bahasan	: KINERJA SAHAM
Tempat/Obyek	: POJOK GALERI INVESTASI BEI STIE MALANGKUÇEÇWARA
Judul Skripsi	: PREDIKSI PERTUMBUHAN RETURN SAHAM DENGAN MODEL PIOTROSKI F-SCORE MODIFIKASI

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

Dikeluarkan di : Malang
Pada Tanggal : 02/08/2017
Ketua Program Studi Manajemen,

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

STIE Malangkuçeçwara

(Accounting Business Management)

Jl. Terusan Candi Kalasan - Malang Telp. 0341-491813

KARTU BIMBINGAN SKRIPSI
BAB IV s.d. BAB V

BLN/TGL	BAB	PERMASALAHAN	PARAF
		Bulan : Agustus 2012	
4/8-2017		Revisi Bab IV	
11/8-2012		Revisi Bab IV	
16/8-2017		Revisi Bab IV	
		Bulan :	
17/8-2017		Semhas, Revisi Bab 4	
21/8-2017		Acc Skripsi	
		Bulan :	
		Bulan :	
		Bulan :	

Dosen Pembimbing 1 | Dosen Pembimbing 2

Lindamanly

Catatan:
Bobot Penilaian skripsi oleh pembimbing sebesar 50% dengan kreteria penilaian:
6. Ide/inovasi penelitian
7. Pemahaman konsep/teori
8. Pemahaman Metodologi

Lampiran 1
Net Income

NO	KODE PERUSAHAAN	NET INCOME						KETERANGAN
		2011	2012	2013	2014	2015	2016	
1	ASII	21,077.00	22,742.00	22,297.00	22,131.00	15,613.00	18,302.00	Miliaran Rupiah
2	CPIN	2,362,497.00	2,680,872.00	2,528,690.00	1,745,724.00	1,832,598.00	2,225,402.00	Jutaan Rupiah
3	GGRM	4,958,102.00	4,068,711.00	4,383,932.00	5,432,667.00	6,542,834.00	6,672,682.00	Jutaan Rupiah
4	HMSP	8,064,426.00	9,945,296.00	10,818,486.00	10,181,083.00	10,363,308.00	12,762,229.00	Jutaan Rupiah
5	ICBP	2,066,365.00	2,282,371.00	2,235,040.00	2,574,172.00	2,923,148.00	3,631,301.00	Jutaan Rupiah
6	INDF	4,891,673.00	4,779,446.00	3,416,635.00	4,484,246.00	3,231,713.00	4,852,481.00	Jutaan Rupiah
7	INTP	3,601,516.00	4,763,388.00	5,012,294.00	5,293,416.00	4,356,661.00	3,870,319.00	Jutaan Rupiah
8	KLBF	1,522,956,820,292.00	1,775,098,847,932.00	1,970,452,449,686.00	2,122,677,647,816.00	2,057,694,281,873.00	2,350,884,933,551.00	Rupiah
9	SMGR	3,955,272,512.00	4,926,639,847.00	5,354,298,521.00	5,567,659,839.00	4,525,441,038.00	4,535,036,823.00	Ribuan Rupiah
10	UNVR	4,164,304.00	4,839,145.00	5,352,625.00	5,926,720.00	5,851,805.00	6,390,672.00	Jutaan Rupiah

Operating Cash Flow

NO	KODE PERUSAHAAN	OPERATING CASH FLOW						KETERANGAN
		2011	2012	2013	2014	2015	2016	
1	ASII	10,011.00	8,930.00	21,250.00	14,963.00	25,899.00	19,407.00	Miliaran Rupiah
2	CPIN	1,094,134.00	1,689,376.00	2,061,273.00	462,975.00	1,707,438.00	4,157,137.00	Jutaan Rupiah
3	GGRM	(90,307.00)	3,953,574.00	2,472,971.00	1,657,776.00	3,200,820.00	6,937,650.00	Jutaan Rupiah
4	HMSP	11,088,270.00	4,087,495.00	10,802,179.00	11,103,195.00	811,163.00	14,076,579.00	Jutaan Rupiah
5	ICBP	2,174,427.00	3,053,526.00	1,993,496.00	3,860,843.00	3,485,533.00	4,584,964.00	Jutaan Rupiah
6	INDF	4,968,991.00	7,419,046.00	6,928,790.00	9,269,318.00	4,213,613.00	7,175,603.00	Jutaan Rupiah
7	INTP	3,883,711.00	5,674,822.00	5,419,268.00	5,346,841.00	5,049,117.00	3,546,113.00	Jutaan Rupiah
8	KLBF	1,473,495,223,306.00	1,376,343,990,025.00	927,163,654,212.00	2,316,125,821,045.00	2,427,641,532,150.00	2,159,833,281,176.00	Rupiah
9	SMGR	4,415,753,320.00	5,591,864,816.00	6,047,147,495.00	6,245,841,812.00	7,288,586,537.00	5,180,010,976.00	Ribuan Rupiah
10	UNVR	5,458,478.00	5,191,646.00	6,241,679.00	6,462,722.00	6,299,051.00	6,684,219.00	Jutaan Rupiah

Return On Asset (ROA)

NO	KODE PERUSAHAAN	RETURN ON ASSET					
		2011	2012	2013	2014	2015	2016
1	ASII	13.66%	12.00%	10.00%	9.38%	6.36%	6.99%
2	CPIN	26.70%	21.71%	16.08%	8.28%	7.35%	9.19%
3	GGRM	12.68%	9.80%	8.60%	9.33%	10.16%	10.60%
4	HMSP	41.72%	37.89%	39.48%	35.87%	27.26%	30.02%
5	ICBP	13.57%	13.40%	11.50%	11.10%	11.30%	13.10%
6	INDF	9.13%	8.40%	5.00%	6.40%	4.20%	6.10%
7	INTP	19.84%	23.30%	20.30%	19.10%	15.40%	13.40%
8	KLBF	18.41%	18.41%	16.96%	16.61%	14.63%	15.10%
9	SMGR	20.12%	21.04%	17.39%	16.20%	11.90%	10.20%
10	UNVR	39.73%	45.70%	44.50%	43.90%	39.00%	39.40%

Long Term Debt to Asset

NO	KODE PERUSAHAAN	LONG TERM DEBT TO ASSET					
		2011	2012	2013	2014	2015	2016
1	ASII	18.99%	21.00%	17.13%	49.08%	31.06%	12.55%
2	CPIN	14.70%	16.23%	21.91%	25.50%	25.79%	18.58%
3	GGRM	37.19%	2.65%	2.48%	2.26%	2.29%	2.78%
4	HMSP	3.41%	3.97%	4.11%	4.52%	3.83%	4.48%
5	ICBP	10.01%	12.28%	15.54%	16.93%	15.71%	13.60%
6	INDF	10.59%	14.07%	19.62%	19.56%	18.40%	14.47%
7	INTP	5.18%	4.03%	3.34%	3.62%	3.92%	2.73%
8	KLBF	1.55%	21.73%	24.88%	2.33%	2.86%	2.92%
9	SMGR	10.97%	13.50%	11.99%	11.81%	10.78%	12.44%
10	UNVR	2.86%	4.01%	5.05%	4.69%	4.93%	6.95%

Current Ratio

NO	KODE PERUSAHAAN	CURRENT RATIO					
		2011	2012	2013	2014	2015	2016
1	ASII	134.36%	139.91%	124.20%	130.98%	137.93%	123.94%
2	CPIN	384.84%	331.28%	379.23%	225.03%	211.42%	217.28%
3	GGRM	224.48%	217.00%	172.20%	162.02%	177.04%	193.79%
4	HMSP	177.47%	177.58%	175.26%	152.77%	656.74%	523.41%
5	ICBP	287.11%	272.00%	241.00%	219.42%	232.60%	240.68%
6	INDF	190.95%	168.00%	205.00%	181.00%	171.00%	151.00%
7	INTP	698.21%	603.00%	615.00%	493.00%	489.00%	453.00%
8	KLBF	367.59%	340.54%	283.93%	340.36%	369.78%	413.11%
9	SMGR	264.65%	170.59%	188.24%	221.00%	159.70%	127.30%
10	UNVR	68.39%	63.70%	67.10%	71.50%	65.40%	60.60%

Shares Outstanding

NO	KODE PERUSAHAAN	SHARES OUTSTANDING					
		2011	2012	2013	2014	2015	2016
1	ASII	4,048,355,314	40,483,553,140	40,483,553,140	40,483,553,140	40,483,553,140	40,483,553,140
2	CPIN	16,422,807,040	16,398,000,000	16,398,000,000	16,398,000,000	16,398,000,000	16,398,000,000
3	GGRM	1,924,088,000	1,924,088,000	1,924,088,000	1,924,088,000	1,924,088,000	1,924,088,000
4	HMSP	4,383,000,000	4,383,000,000	4,383,000,000	4,383,000,000	4,652,723,076	116,318,076,900
5	ICBP	5,830,954,000	5,830,954,000	5,830,954,000	5,830,954,000	5,830,954,000	11,661,908,000
6	INDF	8,780,426,500	8,780,426,500	8,780,426,500	8,780,426,500	8,780,426,500	8,780,426,500
7	INTP	3,681,231,699	3,681,231,699	3,681,231,699	3,681,231,699	3,681,231,699	3,681,231,699
8	KLBF	10,156,014,422	50,780,072,110	46,875,122,110	46,875,122,110	46,875,122,110	46,875,122,110
9	SMGR	5,931,520,000	5,931,520,000	5,931,520,000	5,931,520,000	5,931,520,000	5,931,520,000
10	UNVR	7,630,000,000	7,630,000,000	7,630,000,000	7,630,000,000	7,630,000,000	7,630,000,000

Gross Margin

NO	KODE PERUSAHAAN	GROSS MARGIN					
		2011	2012	2013	2014	2015	2016
1	ASII	19.71%	19.00%	18.00%	19.24%	19.93%	20.12%
2	CPIN	21.85%	21.08%	20.07%	14.18%	17.06%	17.03%
3	GGRM	24.18%	18.70%	19.60%	20.53%	22.01%	21.79%
4	HMSP	28.75%	27.78%	26.75%	25.41%	24.44%	24.99%
5	ICBP	25.98%	26.50%	25.70%	26.98%	30.30%	31.51%
6	INDF	27.76%	24.50%	27.00%	26.90%	26.90%	29.10%
7	INTP	46.34%	36.34%	32.53%	45.54%	44.44%	41.22%
8	KLBF	50.87%	47.91%	47.99%	48.80%	48.03%	48.97%
9	SMGR	45.71%	47.44%	44.67%	42.90%	39.50%	37.70%
10	UNVR	51.16%	50.90%	51.30%	49.86%	51.12%	51.08%

Asset Turnover

NO	KODE PERUSAHAAN	ASSET TURNOVER					
		2011	2012	2013	2014	2015	2016
1	ASII	1.05	1.03	0.91	0.85	0.75	0.69
2	CPIN	2.03	1.73	1.63	1.38	1.20	1.58
3	GGRM	1.07	1.18	1.09	1.12	1.11	1.21
4	HMSP	2.73	2.54	2.74	2.84	2.34	2.25
5	ICBP	1.27	1.22	1.18	1.20	1.20	1.19
6	INDF	0.85	0.85	0.74	0.74	0.70	0.81
7	INTP	0.77	0.76	0.70	0.69	0.64	0.51
8	KLBF	1.32	1.45	1.41	1.40	1.31	1.27
9	SMGR	0.83	0.74	0.80	0.79	0.71	0.59
10	UNVR	2.24	2.28	2.30	2.42	2.32	2.39

Abnormal Return Saham

NO	KODE	RETURN SAHAM					EXPECTED RETURN	ABNORMAL RETURN				
		2012	2013	2014	2015	2016		2012	2013	2014	2015	2016
1	ASII	4.73%	-8.52%	11.43%	-17.67%	39.80%	5.95%	-1.22%	-0.14	0.05	-0.24	0.34
2	CPIN	71.72%	-6.27%	13.36%	-30.74%	19.96%	13.61%	0.58	-0.20	0.00	-0.44	0.06
3	GGRM	-7.66%	-23.98%	46.43%	-8.07%	20.91%	5.53%	-0.13	-0.30	0.41	-0.14	0.15
4	HMSP	56.30%	6.36%	13.94%	42.29%	-93.56%	5.07%	0.51	0.01	0.09	0.37	-0.99
5	ICBP	53.25%	33.15%	30.29%	4.56%	-34.46%	17.36%	0.36	0.16	0.13	-0.13	-0.52
6	INDF	30.98%	15.98%	4.42%	-20.07%	56.39%	17.54%	0.13	-0.02	-0.13	-0.38	0.39
7	INTP	33.39%	-8.91%	29.50%	-5.30%	-29.15%	3.91%	0.29	-0.13	0.26	-0.09	-0.33
8	KLBF	69.85%	19.72%	47.76%	-26.83%	16.21%	25.34%	0.45	-0.06	0.22	-0.52	-0.09
9	SMGR	41.32%	-8.41%	17.37%	-27.31%	-16.84%	1.23%	0.40	-0.10	0.16	-0.29	-0.18
10	UNVR	12.50%	26.30%	25.66%	15.84%	5.88%	17.24%	-0.05	0.09	0.08	-0.01	-0.11

Lampiran 2

Market Value

NO	Kode Perusahaan		Market Value				
		2011	2012	2013	2014	2015	2016
1	ASII	7,400.00	7,600.00	6,800.00	7,425.00	6,000.00	8,275.00
2	CPIN	2,150.00	3,650.00	3,375.00	3,780.00	2,600.00	3,090.00
3	GGRM	62,050.00	56,300.00	42,000.00	60,700.00	55,000.00	63,900.00
4	HMSP	38,717.00	59,466.00	61,948.00	68,153.00	94,000.00	3,830.00
5	ICBP	5,200.00	7,800.00	10,200.00	13,100.00	13,475.00	8,575.00
6	INDF	4,600.00	5,850.00	6,600.00	6,750.00	5,175.00	7,925.00
7	INTP	17,050.00	22,450.00	20,000.00	25,000.00	22,325.00	15,400.00
8	KLBF	680.00	1,060.00	1,250.00	1,830.00	1,320.00	1,515.00
9	SMGR	11,450.00	15,850.00	14,150.00	16,200.00	11,400.00	9,175.00
10	UNVR	18,800.00	20,850.00	26,000.00	32,300.00	37,000.00	38,800.00

Price To Book Ratio

NO	Kode Perusahaan	Price to Book Ratio				
		2012	2013	2014	2015	2016
1	ASII	152	136	148.5	120	165.5
2	CPIN	365	337.5	378	260	309
3	GGRM	112.6	84	121.4	110	127.8
4	HMSP	594.66	619.48	681.53	940	957.5
5	ICBP	78	102	131	134.75	171.5
6	INDF	58.5	66	67.5	51.75	79.25
7	INTP	44.9	40	50	44.65	30.8
8	KLBF	106	125	183	132	151.5
9	SMGR	158.5	141.5	162	114	91.75
10	UNVR	2085	2600	3230	3700	3880

***Return* Saham 12 Bulan Sebelumnya**

NO	Kode Perusahaan	Return Saham 12 Bulan Sebelumnya				
		2012	2013	2014	2015	2016
1	ASII	4.73%	-8.52%	11.43%	-17.67%	39.80%
2	CPIN	71.72%	-6.27%	13.36%	-30.74%	19.96%
3	GGRM	-7.66%	-23.98%	46.43%	-8.07%	20.91%
4	HMSP	56.30%	6.36%	13.94%	42.29%	-93.56%
5	ICBP	53.25%	33.15%	30.29%	4.56%	-34.46%
6	INDF	30.98%	15.98%	4.42%	-20.07%	56.39%
7	INTP	33.39%	-8.91%	29.50%	-5.30%	-29.15%
8	KLBF	69.85%	19.72%	47.76%	-26.83%	16.21%
9	SMGR	41.32%	-8.41%	17.37%	-27.31%	-16.84%
10	UNVR	12.50%	26.30%	25.66%	15.84%	5.88%

Earning-Cashflow/Asset

NO	Kode Perusahaan	ACC				
		2012	2013	2014	2015	2016
1	ASII	7.58%	0.49%	3.04%	-4.19%	-0.42%
2	CPIN	8.03%	2.97%	6.15%	0.20%	-7.98%
3	GGRM	0.28%	3.76%	6.48%	5.12%	-0.42%
4	HMSP	22.32%	0.06%	-3.25%	25.13%	-3.09%
5	ICBP	-4.33%	1.14%	1.39%	-2.12%	-3.30%
6	INDF	-4.44%	-4.50%	-5.56%	-4.29%	0.78%
7	INTP	-4.01%	-1.53%	-0.18%	-2.51%	1.08%
8	KLBF	4.23%	9.22%	-2.45%	-2.70%	1.25%
9	SMGR	-2.50%	-2.25%	-1.98%	-7.24%	-1.46%
10	UNVR	-2.94%	-6.66%	-3.75%	-2.84%	-1.87%

EQOFFER

NO	Kode Perusahaan	EQOFFER				
		2012	2013	2014	2015	2016
1	ASII	1	1	1	1	1
2	CPIN	0	1	1	1	1
3	GGRM	1	1	1	1	1
4	HMSP	1	1	1	0	0
5	ICBP	1	1	1	1	0
6	INDF	1	1	1	1	1
7	INTP	1	0	1	1	1
8	KLBF	0	1	1	1	1
9	SMGR	1	1	1	1	1
10	UNVR	1	1	1	1	1

F-Score

NO	Kode Perusahaan	F-Score				
		2012	2013	2014	2015	2016
1	ASII	3	3	3	4	5
2	CPIN	2	3	1	2	3
3	GGRM	4	4	4	5	7
4	HMSP	3	5	5	3	4
5	ICBP	5	2	5	5	4
6	INDF	3	4	5	4	4
7	INTP	6	4	5	4	3
8	KLBF	2	3	6	7	5
9	SMGR	6	7	7	4	3
10	UNVR	5	7	5	7	6