

**Lampiran 1 Data Asli *Input* Regresi**

	<b>OPM</b>	<b>ROA</b>	<b>ROI</b>	<b>NPM</b>	<b>ROE</b>	<b>TPM</b>	<b>MRE</b>	<b>Penjualan</b>
<b>AALI '07</b>	48.75	54.44	36.87	15.66	71.77	-1.02	0.09	5960954
<b>ANTM '07</b>	56.6	60.66	42.5	42.74	83.32	0.98	0.8	12008202
<b>INCO '07</b>	68.3	88.83	62.16	50.43	120.9	-2.9	-2.23	21907257
<b>INTP '07</b>	21.64	14.15	9.76	13.43	20.47	0.61	0.45	7323644
<b>KLBF '07</b>	16.12	22.55	13.73	10.07	34.21	0.15	0.07	7004910
<b>PTBA '07</b>	22.93	26.94	18.25	18.43	37.8	0.63	0.63	4123855
<b>TLKM '07</b>	44.54	31.19	15.67	21.63	75.84	0.14	0.05	59440011
<b>UNVR '07</b>	22.14	52.9	36.79	15.66	104.8	1.06	2.12	12544901
<b>AALI '08</b>	41.38	60.58	40.35	15.45	76.6	0.43	0.6	8161217
<b>ANTM '08</b>	15.16	18.84	13.35	14.26	23.93	7.37	5.46	9591981
<b>INCO '08</b>	36.45	25.14	19.49	27.38	30.46	-8.32	-6.06	14367462
<b>INTP '08</b>	25.15	20.67	15.47	17.85	27.44	0.54	0.48	9780498
<b>KLBF '08</b>	14.51	20.65	12.39	8.97	32.52	0.06	0	7877366
<b>PTBA '08</b>	34.56	41.78	27.97	23.67	63.82	1.21	0.74	7216228
<b>TLKM '08</b>	36.76	22.26	11.64	17.5	59.2	-7.37	-3.96	60689784
<b>UNVR '08</b>	22.03	53.01	37.01	15.45	111.2	1.6	-1.08	15577811
<b>AALI '09</b>	35.16	33.02	21.93	16.68	40.16	-0.72	-0.91	7424283
<b>ANTM '09</b>	6.74	7.89	6.08	6.94	9.62	-13.1	-8.9	8711370
<b>INCO '09</b>	30.47	11.61	8.36	22.4	14.97	-4.08	-3.13	7152949
<b>INTP '09</b>	34.92	28.59	20.69	25.97	35.54	0.57	0.46	10576456
<b>KLBF '09</b>	17.23	22.69	14.33	10.22	34.13	0.62	0.32	9087348
<b>PTBA '09</b>	39.66	46.57	33.77	30.48	65.98	0.62	0.6	8947854
<b>TLKM '09</b>	34.99	22.91	11.62	17.54	57.32	0.07	0.16	64596635
<b>UNVR '09</b>	23.1	56.76	40.67	16.68	114.2	1.3	1.79	18246872
<b>AALI '10</b>	33.91	33.71	22.73	17.2	41.1	0.39	0.36	8843721
<b>ANTM '10</b>	22.26	18.46	14.36	19.25	23.72	0.95	0.75	8744300
<b>INCO '10</b>	46.73	26.54	19.88	34.27	34.61	3.7	2.71	1276323
<b>INTP '10</b>	36.09	27.68	21.21	28.95	32.49	0.14	0.21	11137805
<b>KLBF '10</b>	17.51	25.18	17.76	12.58	32.95	0.21	0.34	10226789
<b>PTBA '10</b>	29.13	29.8	22.59	25.4	40.83	-1.87	-1.08	7909154
<b>TLKM '10</b>	32.77	21.47	12.4	16.81	48.21	-0.02	0.04	68629181
<b>UNVR '10</b>	23.07	52.16	39.03	17.2	112.2	0.96	1	19690239

**Data Asli *Input* Regresi**

	<b>NI</b>	<b>NOI</b>	<b>EPS</b>	<b>DPS</b>	<b>PER</b>	<b>MBR</b>	<b>Return</b>
<b>AALI '07</b>	1973428	2906045	1253	815	22.34	34.23	1.13
<b>ANTM '07</b>	5118988	6776845	537	65	8.34	75.94	0.38
<b>INCO '07</b>	1173036	1595473	1112	209	8.66	2510	1.94
<b>INTP '07</b>	980013	1593416	266	40	30.8	12.8	0.38
<b>KLBF '07</b>	705694	1129354	69	10	18.13	26.07	0.01
<b>PTBA '07</b>	726211	896984	315	105	38.07	12.95	1.17
<b>TLKM '07</b>	12857018	26472708	638	309	15.92	40.73	0.31
<b>UNVR '07</b>	2407231	2777360	257	167	26.25	641.7	0.37
<b>AALI '08</b>	2631019	3377344	1671	505	5.87	40.74	0.19
<b>ANTM '08</b>	1368139	1713296	143	25	7.6	24.94	-0.67
<b>INCO '08</b>	359316	478258	395	257	4.88	200.6	-0.92
<b>INTP '08</b>	1745501	2459869	474	251	9.7	11.61	-0.09
<b>KLBF '08</b>	706822	1142712	70	40	5.75	15.36	-0.41
<b>PTBA '08</b>	1707771	2493942	741	371	9.31	21.88	0.69
<b>TLKM '08</b>	10619470	22307475	527	297	14.05	31.32	-0.23
<b>UNVR '08</b>	1964652	3431098	315	262	24.72	712.5	0.11
<b>AALI '09</b>	1660649	2610218	3954	685	21.57	36.14	-0.11
<b>ANTM '09</b>	604307	587521	63	56	34.73	18.7	-0.25
<b>INCO '09</b>	170417	231875	187	467	19.48	139.6	-0.3
<b>INTP '09</b>	2746654	3693305	746	225	18.36	16.66	0.44
<b>KLBF '09</b>	929004	1565875	91	25	14.21	20.34	0.32
<b>PTBA '09</b>	2727734	3548315	1184	398	14.57	23.88	0.09
<b>TLKM '09</b>	11332140	22603141	562	261	16.81	31.93	0.02
<b>UNVR '09</b>	3044107	4214891	399	299	27.75	1223	0.31
<b>AALI '10</b>	2016780	2998711	4580	190	20.46	44.86	0.24
<b>ANTM '10</b>	1683400	1946536	176	113	13.88	22.41	0.2
<b>INCO '10</b>	437363	596374	395	577	12.34	173.8	0.25
<b>INTP '10</b>	3224942	4020030	876	150	18.21	31.98	0.92
<b>KLBF '10</b>	1286330	1790904	127	12	25.66	46.29	1.28
<b>PTBA '10</b>	2008891	2304158	872	70	26.32	36.41	0.52
<b>TLKM '10</b>	11536999	22491120	572	27	13.89	33.43	0.05
<b>UNVR '10</b>	3386970	4542625	444	100	37.17	1502	0.06

**Lampiran 2 Data asli *input* Regresi yang di Ln**

<b>Perusahaan</b>	<b>OPM</b>	<b>ROA</b>	<b>ROI</b>	<b>NPM</b>	<b>ROE</b>	<b>TPM</b>	<b>MRE</b>	<b>Sale</b>
<b>AALI '07</b>	0.12	3.89	4.00	3.61	2.75	4.27	0.02	-2.41
<b>ANTM '07</b>	-0.97	4.04	4.11	3.75	3.76	4.42	-0.02	-0.22
<b>INCO '07</b>	0.66	4.22	4.49	4.13	3.92	4.80	1.06	0.80
<b>INTP '07</b>	-0.97	3.07	2.65	2.28	2.60	3.02	-0.49	-0.80
<b>KLBF '07</b>	-4.61	2.78	3.12	2.62	2.31	3.53	-1.90	-2.66
<b>PTBA '07</b>	0.16	3.13	3.29	2.90	2.91	3.63	-0.46	-0.46
<b>TLKM '07</b>	-1.17	3.80	3.44	2.75	3.07	4.33	-1.97	-3.00
<b>UNVR '07</b>	-0.99	3.10	3.97	3.61	2.75	4.65	0.06	0.75
<b>AALI '08</b>	-1.66	3.72	4.10	3.70	2.74	4.34	-0.84	-0.51
<b>ANTM '08</b>	2.72	2.72	2.94	2.59	2.66	3.18	2.00	1.70
<b>INCO '08</b>	3.60	3.60	3.22	2.97	3.31	3.42	2.12	1.80
<b>INTP '08</b>	3.22	3.22	3.03	2.74	2.88	3.31	-0.62	-0.73
<b>KLBF '08</b>	2.67	2.67	3.03	2.52	2.19	3.48	-2.81	15.88
<b>PTBA '08</b>	-0.37	3.54	3.73	3.33	3.16	4.16	0.19	-0.30
<b>TLKM '08</b>	3.60	3.60	3.10	2.45	2.86	4.08	2.00	1.38
<b>UNVR '08</b>	-2.21	3.09	3.97	3.61	2.74	4.71	0.47	0.08
<b>AALI '09</b>	3.56	3.56	3.50	3.09	2.81	3.69	-0.33	-0.09
<b>ANTM '09</b>	1.91	1.91	2.07	1.81	1.94	2.26	2.57	2.19
<b>INCO '09</b>	3.42	3.42	2.45	2.12	3.11	2.71	1.41	1.14
<b>INTP '09</b>	-0.82	3.55	3.35	3.03	3.26	3.57	-0.56	-0.78
<b>KLBF '09</b>	-1.14	2.85	3.12	2.66	2.32	3.53	-0.48	-1.14
<b>PTBA '09</b>	-2.41	3.68	3.84	3.52	3.42	4.19	-0.48	-0.51
<b>TLKM '09</b>	-3.91	3.56	3.13	2.45	2.86	4.05	-2.66	-1.83
<b>UNVR '09</b>	-1.17	3.14	4.04	3.71	2.81	4.74	0.26	0.58
<b>AALI '10</b>	-1.43	3.52	3.52	3.12	2.84	3.72	-0.94	-1.02
<b>ANTM '10</b>	-1.61	3.10	2.92	2.66	2.96	3.17	-0.05	-0.29
<b>INCO '10</b>	-1.39	3.84	3.28	2.99	3.53	3.54	1.31	1.00
<b>INTP '10</b>	-0.08	3.59	3.32	3.05	3.37	3.48	-1.97	-1.56
<b>KLBF '10</b>	0.25	2.86	3.23	2.88	2.53	3.49	-1.56	-1.08
<b>PTBA '10</b>	-0.65	3.37	3.39	3.12	3.23	3.71	0.63	0.08
<b>TLKM '10</b>	-3.00	3.49	3.07	2.52	2.82	3.88	-3.91	-3.22
<b>UNVR '10</b>	-2.81	3.14	3.95	3.66	2.84	4.72	-0.04	0.00

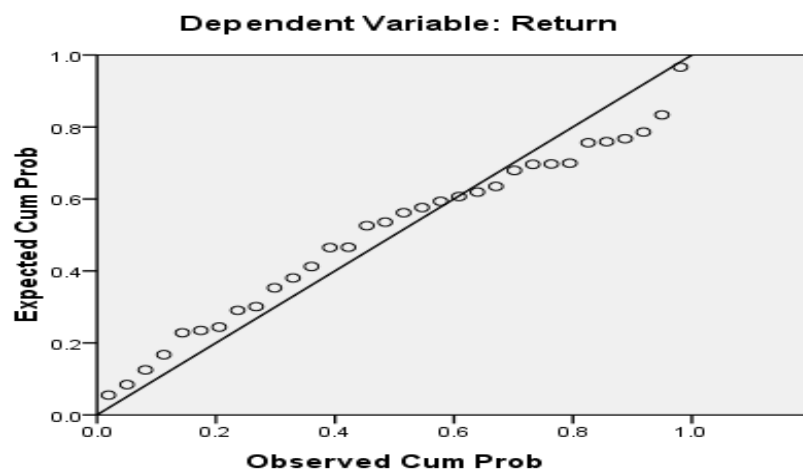
**Data Asli *input* Regresi yang di Ln**

<b>Perusahaan</b>	<b>NI</b>	<b>NOI</b>	<b>EPS</b>	<b>DPS</b>	<b>PER</b>	<b>MBR</b>	<b>Return</b>
<b>AALI '07</b>	15.60	14.50	14.88	7.13	6.70	3.11	3.53
<b>ANTM '07</b>	16.30	15.45	15.73	6.29	4.17	2.12	4.33
<b>INCO '07</b>	16.90	13.98	14.28	7.01	5.34	2.16	7.83
<b>INTP '07</b>	15.81	13.80	14.28	5.58	3.69	3.43	2.55
<b>KLBF '07</b>	15.76	13.47	13.94	4.23	2.30	2.90	3.26
<b>PTBA '07</b>	15.23	13.50	13.71	5.75	4.65	3.64	2.56
<b>TLKM '07</b>	17.90	16.37	17.09	6.46	5.73	2.77	3.71
<b>UNVR '07</b>	16.34	14.69	14.84	5.55	5.12	3.27	6.46
<b>AALI '08</b>	15.91	14.78	15.03	7.42	6.22	1.77	3.71
<b>ANTM '08</b>	16.08	14.13	14.35	4.96	3.22	2.03	3.22
<b>INCO '08</b>	16.48	12.79	13.08	5.98	5.55	1.59	5.30
<b>INTP '08</b>	16.10	14.37	14.72	6.16	5.53	2.27	2.45
<b>KLBF '08</b>	15.88	13.47	13.95	4.25	3.69	1.75	2.73
<b>PTBA '08</b>	15.79	14.35	14.73	6.61	5.92	2.23	3.09
<b>TLKM '08</b>	17.92	16.18	16.92	6.27	5.69	2.64	3.44
<b>UNVR '08</b>	16.56	14.49	15.05	5.75	5.57	3.21	6.57
<b>AALI '09</b>	15.82	14.32	14.77	8.28	6.53	3.07	3.59
<b>ANTM '09</b>	15.98	13.31	13.28	4.14	4.03	3.55	2.93
<b>INCO '09</b>	15.78	12.05	12.35	5.23	6.15	2.97	4.94
<b>INTP '09</b>	16.17	14.83	15.12	6.61	5.42	2.91	2.81
<b>KLBF '09</b>	16.02	13.74	14.26	4.51	3.22	2.65	3.01
<b>PTBA '09</b>	16.01	14.82	15.08	7.08	5.99	2.68	3.17
<b>TLKM '09</b>	17.98	16.24	16.93	6.33	5.56	2.82	3.46
<b>UNVR '09</b>	16.72	14.93	15.25	5.99	5.70	3.32	7.11
<b>AALI '10</b>	16.00	14.52	14.91	8.43	5.25	3.02	3.80
<b>ANTM '10</b>	15.98	14.34	14.48	5.17	4.73	2.63	3.11
<b>INCO '10</b>	14.06	12.99	13.30	5.98	6.36	2.51	5.16
<b>INTP '10</b>	16.23	14.99	15.21	6.78	5.01	2.90	3.47
<b>KLBF '10</b>	16.14	14.07	14.40	4.84	2.48	3.24	3.83
<b>PTBA '10</b>	15.88	14.51	14.65	6.77	4.25	3.27	3.59
<b>TLKM '10</b>	18.04	16.26	16.93	6.35	3.30	2.63	3.51
<b>UNVR '10</b>	16.80	15.04	15.33	6.10	4.61	3.62	7.31

**Lampiran 3 : Output Regresi**

		Unstandardized Residual
N		32
Normal	Mean	.0000000
Parameters <sup>a,b</sup>	Std. Deviation	.59462597
Most	Absolute	.097
Extreme	Positive	.080
Differences	Negative	-.097
Kolmogorov-Smirnov Z		.551
Asymp. Sig. (2-tailed)		.922

**Normal P-P Plot of Regression Standardized Residual**



**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.917 <sup>a</sup>	.841	.710	.80297	1.738

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1(Constant)	-5.095	6.980		-.730	.475		
OPM	-.088	.117	-.134	-.752	.462	.293	3.409
ROA	1.007	1.396	.316	.721	.481	.049	20.500
ROI	-7.841	4.175	-2.784	-1.878	.078	.004	235.242
NPM	5.979	3.019	2.192	1.980	.064	.008	131.183
ROE	-.244	1.050	-.070	-.232	.819	.102	9.816
TPM	3.452	2.002	1.430	1.724	.103	.014	73.602
MRE	.162	.163	.163	.991	.336	.346	2.891
Sale	.058	.078	.124	.752	.463	.343	2.913
NI	1.140	.390	.627	2.919	.010	.202	4.942
NOI	-.780	1.949	-.528	-.400	.694	.005	186.552
EPS	-.417	2.039	-.310	-.204	.841	.004	245.899
DPS	.012	.341	.009	.036	.971	.158	6.338
PER	-.072	.240	-.057	-.299	.768	.258	3.880
MBR	.415	.412	.155	1.006	.328	.396	2.524

**Correlations**

			Abs_Res
Spearman's rho	OPM	Correlation Coefficient	.323
		Sig. (2-tailed)	.071
		N	32
	ROA	Correlation Coefficient	.221
		Sig. (2-tailed)	.224
		N	32
	ROI	Correlation Coefficient	.148
		Sig. (2-tailed)	.418
		N	32
	NPM	Correlation Coefficient	.177
		Sig. (2-tailed)	.332
		N	32
	ROE	Correlation Coefficient	.303
		Sig. (2-tailed)	.092
		N	32

TPM	Correlation Coefficient	-.020
	Sig. (2-tailed)	.915
	N	32
MRE	Correlation Coefficient	.295
	Sig. (2-tailed)	.101
	N	32
Sale	Correlation Coefficient	.117
	Sig. (2-tailed)	.525
	N	32
NI	Correlation Coefficient	-.339
	Sig. (2-tailed)	.057
	N	32
NOI	Correlation Coefficient	-.118
	Sig. (2-tailed)	.520
	N	32
EPS	Correlation Coefficient	-.142
	Sig. (2-tailed)	.439
	N	32
DPS	Correlation Coefficient	.328
	Sig. (2-tailed)	.067
	N	32
PER	Correlation Coefficient	.302
	Sig. (2-tailed)	.093
	N	32
MBR	Correlation Coefficient	.196
	Sig. (2-tailed)	.282
	N	32

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Keputusan
	B	Std. Error	Beta			
1 (Constant)	.001	.005		.153	.880	
OPM	-1.656	.124	-1.798	-13.377	.000	Signifikan
ROA	-4.837	.559	-4.122	-8.640	.000	Signifikan
ROI	-6.414	.882	-5.458	-7.275	.000	Signifikan
NPM	-1.145	.101	-1.071	-11.332	.000	Signifikan
ROE	-1.995	.327	-2.548	-6.094	.000	Signifikan
TPM	.097	.096	.094	1.007	.328	Tidak Signifikan
MRE	.113	.089	.079	1.272	.220	Tidak Signifikan
Sale	-1.544	.455	-1.051	-3.396	.003	Signifikan
NI	-3.633	1.046	-3.309	-3.474	.003	Signifikan
NOI	-4.547	1.464	-3.798	-3.105	.006	Signifikan
EPS	-.167	.045	-.119	-3.693	.002	Signifikan
DPS	-.252	.066	-.243	-3.837	.001	Signifikan
PER	-.461	.052	-.332	-8.947	.000	Signifikan
MBR	.207	.100	-.301	-2.068	.054	Tidak Signifikan





**FAKULTAS EKONOMI UNIVERSITAS ISLAM NEGERI MALANG  
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2 April 2012

**SURAT KETERANGAN**

Pengelola Pojok Bursa BEI-UIN, Fakultas Ekonomi Universitas Islam Negeri Maulana Malik Ibrahim Malang menerangkan bahwa tersebut di bawah ini :

Nama : Guntur Kusuma Wardana  
NIM : 08510144  
Jurusan : Manajemen Keuangan  
Judul Penelitian : Pengaruh Kinerja Keuangan terhadap *Return* Saham (Studi pada Perusahaan yang Listing di Jakarta Islamic Index periode 2007-2010).

Mahasiswa tersebut telah Telah melaksanakan penelitian di Pojok Bursa BEI-UIN, Fakultas Ekonomi Universitas Islam Negeri Maulana Malik Ibrahim Malang.

Demikian surat keterangan ini dibuat untuk dipergunakan semestinya.

*Wassalamualaikum Wr. Wb.*

Ketua Pojok BEI-UIN

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**KEMENTERIAN AGAMA**  
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**FAKULTAS EKONOMI**  
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Pembimbing : Indah Yuliana, SE., MM.  
Judul Skripsi : Pengaruh Kinerja Keuangan Perusahaan Terhadap *Return Saham* (Studi pada Perusahaan yang *Listing* di *Jakarta Islamic Index* Periode 2007-2010)

No	Tanggal	Materi Konsultasi	Tanda Tangan Pembimbing
1.	23 Desember 2011	Proposal	
2.	6 Januari 2012	Revisi Proposal	
3.	7 Januari 2012	Revisi Proposal	
4.	10 Januari 2012	Revisi Proposal	
5.	13 Januari 2012	Revisi Proposal	
6.	14 Januari 2012	Acc Proposal	
7.	4 Februari 2012	Seminar Proposal	
8.	17 Maret 2012	Revisi BAB I, II, III, IV, V	
9.	21 Maret 2012	Revisi BAB I, II, III, IV, V	
10.	22 Maret 2012	Acc Keseluruhan	

Malang, 22 Maret 2012  
Mengetahui  
Ketua Jurusan,

**Dr. Achmad Sani Supriyanto, SE, M.SI**  
NIP 19720212 200312 1 003

## **BIODATA PENELITI**

### **A. Data Pribadi**

1. Nama : Guntur Kusuma Wardana
2. Tempat & Tanggal Lahir : Banyuwangi, 15 Juni 1990
3. Jenis Kelamin : Laki-laki
4. Alamat Asal : Dusun Maduran RT. 002/001  
Rogojampi-Banyuwangi
5. Telepon : 085643938944
6. E-mail : [jhieguinz@yahoo.co.id](mailto:jhieguinz@yahoo.co.id)

### **B. Riwayat Pendidikan Formal**

1. TK Muslimt Khodijah 2 Rogojampi (1994-1996)
2. SD Negeri 1 Rogojampi (1996-2002)
3. SMP Negeri 1 Rogojampi (2002-2005)
4. SMA Negeri 1 Giri Banyuwangi (2005-2008)
5. Universitas Islam Negeri Maulana Malik Ibrahim Malang (2008-2012)

Demikian daftar riwayat hidup ini dibuat dengan benar dan dapat dipertanggungjawabkan.

Malang, 7 April 2012

Guntur Kusuma Wardana