

## A. Deskriptif Statistik

### 1. Deskriptif Statistik *Return* Saham bulanan ISSI

|             | N    | Mean     | Std. Deviation | Minimum | Maximum |
|-------------|------|----------|----------------|---------|---------|
| RETURN 2012 | 1080 | .024714  | .1466392       | -.5478  | 1.4167  |
| RETURN 2013 | 1080 | .020287  | .2505044       | -.7415  | 5.6456  |
| RETURN 2014 | 1080 | .009264  | .1025944       | -.4205  | .7895   |
| RETURN 2015 | 1080 | -.017122 | .1188794       | -.4969  | 1.4133  |
| RETURN 2016 | 1080 | .033371  | .1583817       | -.7714  | 1.6727  |
| MONTH       | 1080 | 6.50     | 3.454          | 1       | 12      |

### 2. Deskriptif Statistik *Return* saham berdasarkan ukuran perusahaan ISSI

|        | N    | Mean    | Std. Deviation | Minimum | Maximum |
|--------|------|---------|----------------|---------|---------|
| RETURN | 5400 | .014103 | .1645720       | -.7714  | 5.6456  |
| SIZE   | 5400 | 2.14    | .838           | 1       | 3       |

## A. Uji Kruskal Wallis

### 1. Test Statistik *return* saham bulanan

|             | RETURN<br>2012 | RETURN<br>2013 | RETURN<br>2014 | RETURN<br>2015 | RETURN<br>2016 |
|-------------|----------------|----------------|----------------|----------------|----------------|
| Chi-Square  | 185.347        | 82.977         | 71.438         | 104.712        | 83.206         |
| df          | 11             | 11             | 11             | 11             | 11             |
| Asymp. Sig. | .000           | .000           | .000           | .000           | .000           |

a. Kruskal Wallis Test

b. Grouping Variable: MONTH

2. Test Statistik *return* saham berdasarkan ukuran perusahaan**Test Statistics<sup>a,b</sup>**

|             | RETURN |
|-------------|--------|
| Chi-Square  | 4.088  |
| df          | 2      |
| Asymp. Sig. | .130   |

a. Kruskal Wallis Test

b. Grouping Variable: SIZE

3. Ranking data *return saham* bulanan**Ranks**

|             | MONTH | N      | Mean Rank |
|-------------|-------|--------|-----------|
| RETURN 2012 | OCT   | 90     | 660.43    |
|             | NOV   | 90     | 389.80    |
|             | DEC   | 90     | 638.89    |
|             | JAN   | 90     | 648.79    |
|             | FEB   | 90     | 555.11    |
|             | MAR   | 90     | 638.06    |
|             | APR   | 90     | 618.60    |
|             | MAY   | 90     | 242.11    |
|             | JUN   | 90     | 443.05    |
|             | JUL   | 90     | 563.76    |
|             | AUG   | 90     | 428.22    |
|             | SEP   | 90     | 659.19    |
| Total       |       | 1080   |           |
| RETURN 2013 | OCT   | 90     | 570.37    |
|             | NOV   | 90     | 599.17    |
|             | DEC   | 90     | 420.33    |
|             | JAN   | 90     | 580.37    |
|             | FEB   | 90     | 681.16    |
|             | MAR   | 90     | 566.44    |
|             | APR   | 90     | 517.84    |
|             | MAY   | 90     | 485.12    |
| JUN         | 90    | 604.03 |           |
| JUL         | 90    | 619.79 |           |

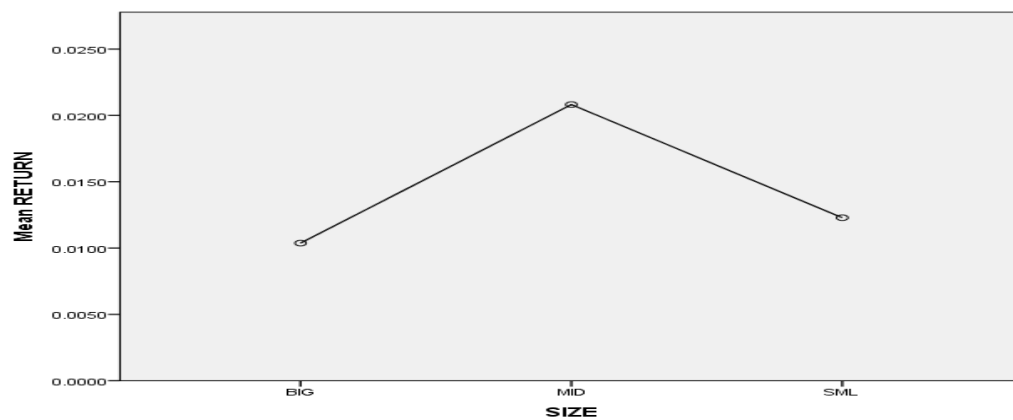
|             |       |      |        |
|-------------|-------|------|--------|
|             | AUG   | 90   | 365.32 |
|             | SEP   | 90   | 476.06 |
|             | Total | 1080 |        |
| RETURN 2014 | OCT   | 90   | 655.97 |
|             | NOV   | 90   | 392.62 |
|             | DEC   | 90   | 475.28 |
|             | JAN   | 90   | 488.01 |
|             | FEB   | 90   | 631.23 |
|             | MAR   | 90   | 626.09 |
|             | APR   | 90   | 525.57 |
|             | MAY   | 90   | 549.56 |
|             | JUN   | 90   | 444.50 |
|             | JUL   | 90   | 612.23 |
|             | AUG   | 90   | 591.11 |
|             | SEP   | 90   | 493.83 |
|             | Total | 1080 |        |
| RETURN 2015 | OCT   | 90   | 546.22 |
|             | NOV   | 90   | 679.83 |
|             | DEC   | 90   | 609.11 |
|             | JAN   | 90   | 605.24 |
|             | FEB   | 90   | 633.08 |
|             | MAR   | 90   | 543.02 |
|             | APR   | 90   | 429.78 |
|             | MAY   | 90   | 651.53 |
|             | JUN   | 90   | 424.57 |
|             | JUL   | 90   | 477.68 |
|             | AUG   | 90   | 355.88 |
|             | SEP   | 90   | 530.05 |
|             | Total | 1080 |        |
| RETURN 2016 | OCT   | 90   | 619.27 |
|             | NOV   | 90   | 421.46 |
|             | DEC   | 90   | 518.57 |
|             | JAN   | 90   | 423.70 |
|             | FEB   | 90   | 558.17 |
|             | MAR   | 90   | 659.94 |
|             | APR   | 90   | 550.71 |

|       |      |        |
|-------|------|--------|
| MAY   | 90   | 453.57 |
| JUN   | 90   | 625.00 |
| JUL   | 90   | 655.45 |
| AUG   | 90   | 568.89 |
| SEP   | 90   | 431.27 |
| Total | 1080 |        |

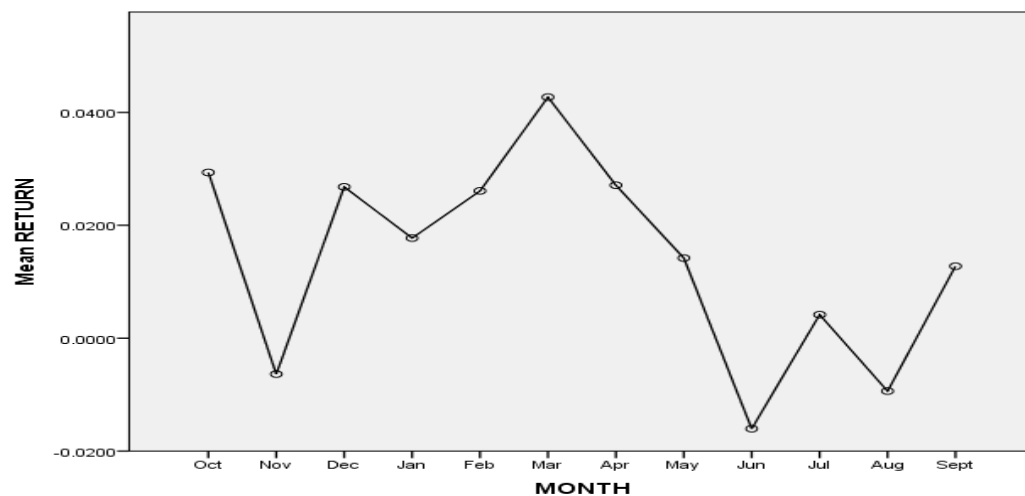
4. Ranging data *return* saham berdasarkan ukuran perusahaan

|        | SIZE  | N    | Mean Rank |
|--------|-------|------|-----------|
| RETURN | BIG   | 1560 | 2727.77   |
|        | MID   | 1500 | 2747.46   |
|        | SML   | 2340 | 2652.22   |
|        | Total | 5400 |           |

5. Grafik *Return* Saham Periode Oktober 2011 – September 2016



6. Grafik *return* saham berdasarkan ukuran perusahaan



**B. Daftar saham yang konsisten berada di ISSI selama periode Oktober  
2011 – September 2016**

| No | Kode | Nama Emiten                                | Sektor         |
|----|------|--|----------------|
| 1  | AALI | Astra Agro Lestari Tbk.                    | Pertanian      |
| 2  | ADRO | Adaro Energy Tbk.                          | Pertambangan   |
| 3  | AKRA | AKR Corporindo Tbk.                        | Perdagangan    |
| 4  | ANTM | Aneka Tambang (Persero) Tbk.               | Pertambangan   |
| 5  | APLN | Agung Podomoro Land Tbk.                   | Properti       |
| 6  | AUTO | Astra Otoparts Tbk.                        | Aneka Industri |
| 7  | BMSR | Bintang Mitra Semestaraya Tbk.             | Perdagangan    |
| 8  | BSDE | Bumi Serpong Damai Tbk.                    | Properti       |
| 9  | CPIN | Charoen Pokphand Indonesia Tbk.            | Industri Dasar |
| 10 | DNET | Indoritel Makmur Internasional Tbk.        | Perdagangan    |
| 11 | HRUM | Harum Energy Tbk.                          | Pertambangan   |
| 12 | INCO | Vale Indonesia Tbk.                        | Pertambangan   |
| 13 | INDF | Indofood Sukses Makmur Tbk.                | Konsumsi       |
| 14 | INTP | Indocement Tunggul Prakarsa Tbk.           | Industri Dasar |
| 15 | ITMG | Indo Tambangraya Megah Tbk.                | Pertambangan   |
| 16 | LSIP | PP London Sumatra Indonesia                | Pertanian      |
| 17 | MAPI | Mitra Adiperkasa Tbk.                      | Perdagangan    |
| 18 | MNCN | Media Nusantara Citra Tbk.                 | Perdagangan    |
| 19 | MPPA | Matahari Putra Prima Tbk.                  | Perdagangan    |
| 20 | PTBA | Tambang Batubara Bukit Asam (Persero) Tbk. | Pertambangan   |
| 21 | SMGR | Semen Indonesia (Persero) Tbk.             | Industri Dasar |
| 22 | SMSM | Selamat Sempurna Tbk.                      | Aneka Industri |
| 23 | TPIA | Chandra Asri Petrochemical Tbk.            | Industri Dasar |
| 24 | TURI | Tunas Ridean Tbk.                          | Perdagangan    |
| 25 | UNTR | United Tractors Tbk.                       | Perdagangan    |
| 26 | UNVR | Unilever Indonesia Tbk.                    | Konsumsi       |
| 27 | AMFG | Asahimas Flat Glass Tbk.                   | Industri Dasar |
| 28 | ASGR | Astra Graphia Tbk.                         | Perdagangan    |
| 29 | BKSL | Sentul City Tbk.                           | Properti       |
| 30 | BRPT | Barito Pasific Tbk.                        | Industri Dasar |
| 31 | CENT | Centratama Telekomunikasi Indonesia Tbk.   | Perdagangan    |
| 32 | CNKO | Eksplorasi Energi Indonesia Tbk.           | Perdagangan    |
| 33 | DEWA | Darma Henwa Tbk.                           | Pertambangan   |
| 34 | DVLA | Darya-Varia Laboratoria Tbk.               | Konsumsi       |

|    |      |   |                |
|----|------|---|----------------|
| 35 | ELSA | Elnusa Tbk.                               | Pertambangan   |
| 36 | FMII | Fortune Mate Indonesia Tbk.               | Properti       |
| 37 | IIKP | Inti Agri Resources Tbk.                  | Pertanian      |
| 38 | JKON | Jaya Konstruksi Manggala Pratama Tbk.     | Konstruksi     |
| 39 | KAEF | Kimia Farma (Persero) Tbk.                | Konsumsi       |
| 40 | KBLV | First Media Tbk.                          | Perdagangan    |
| 41 | KKGI | Resource Alam Indonesia Tbk.              | Pertambangan   |
| 42 | LPCK | Lippo Cikarang Tbk.                       | Properti       |
| 43 | MBSS | Mitrabahtera Segara Sejati Tbk.           | Infrastruktur  |
| 44 | PJAA | Pembangunan Graha Lestari Indah Tbk.      | Perdagangan    |
| 45 | RODA | Pikko Land Development Tbk.               | Properti       |
| 46 | SRAJ | Sejahtera Anugrahjaya Tbk.                | Perdagangan    |
| 47 | TCID | Mandom Indonesia Tbk.                     | Konsumsi       |
| 48 | TOTL | Total Bangun Persada Tbk.                 | Konstruksi     |
| 49 | TSPC | Tempo Scan Pasific Tbk.                   | Konsumsi       |
| 50 | ULTJ | Ultrajaya Milk Industry & Trading Co Tbk. | Konsumsi       |
| 51 | WIKA | Wijaya Karya (Persero) Tbk.               | Konstruksi     |
| 52 | ALKA | Alakasa Industrindo Tbk.                  | Industri Dasar |
| 53 | APLI | Asiaplast Industries Tbk.                 | Industri Dasar |
| 54 | ARTI | Ratu Prabu Energi Tbk.                    | Pertambangan   |
| 55 | BAPA | Bekasi Asri Pemula Tbk.                   | Properti       |
| 56 | BAYU | Bayu Buana Tbk.                           | Perdagangan    |
| 57 | BCIP | Bumi Citra Permai Tbk.                    | Properti       |
| 58 | BMSR | Bintang Mitra Semestara Tbk.              | Perdagangan    |
| 59 | DPNS | Duta Pertiwi Nusantara Tbk.               | Industri Dasar |
| 60 | EKAD | Ekadharma International Tbk.              | Industri Dasar |
| 61 | EMDE | Megapolitan Development Tbk.              | Properti       |
| 62 | FPNI | Lotte Chemical Titan Tbk.                 | Industri Dasar |
| 63 | GMTD | Gowa Makassar Tourism Development Tbk.    | Properti       |
| 64 | GREN | Evergreen Invesco Tbk.                    | Perdagangan    |
| 65 | IGAR | Champion Pasific Indonesia Tbk.           | Industri Dasar |
| 66 | INAF | Indofarma (Persero) Tbk.                  | Konsumsi       |
| 67 | INCI | Intanwijaya Internasional Tbk.            | Industri Dasar |
| 68 | JPRS | Jaya Pari Steel Tbk.                      | Industri Dasar |
| 69 | JTPE | Jasuindo Tiga Perkasa Tbk.                | Perdagangan    |
| 70 | KBLI | KMI Wire and Cable Tbk.                   | Aneka Industri |
| 71 | KBLM | Kabelindo Murni Tbk.                      | Aneka Industri |
| 72 | KDSI | Kedawung Setia Industrial Tbk.            | Industri Dasar |
| 73 | KOIN | Kokoh Inti Arebama Tbk.                   | Perdagangan    |
| 74 | LAPD | Leyand International Tbk.                 | Infrastruktur  |

|    |      |  |                |
|----|------|--|----------------|
| 75 | LMPI | Langgeng Makmur Industri Tbk.          | Konsumsi       |
| 76 | MBTO | Martina Berto Tbk.                     | Konsumsi       |
| 77 | MICE | Multi Indocitra Tbk.                   | Perdagangan    |
| 78 | MRAT | Mustika Ratu Tbk.                      | Konsumsi       |
| 79 | PTSN | Sat Nusapersada Tbk.                   | Aneka Industri |
| 80 | PYFA | Pyridam Farma Tbk.                     | Konsumsi       |
| 81 | RICY | Ricky Putra Globalindo Tbk.            | Aneka Industri |
| 82 | RIGS | Rig Tenders Indonesia Tbk.             | Infrastruktur  |
| 83 | SCCO | Supreme Cable Manufacturing & Commerce | Aneka Industri |
| 84 | SHID | Hotel Sahid Jaya International Tbk.    | Perdagangan    |
| 85 | SRSN | Indo Acidatama Tbk.                    | Industri Dasar |
| 86 | STAR | Star Petrochem Tbk.                    | Aneka Industri |
| 87 | TMPO | Tempo Inti Media Tbk.                  | Perdagangan    |
| 88 | TRIL | Triwira Insanlestari Tbk.              | Perdagangan    |
| 89 | TRST | Trias Sentosa Tbk.                     | Industri Dasar |
| 90 | UNIC | Unggul Indah Cahaya Tbk.               | Industri Dasar |

## Curriculum Vitae

Nama : Sujefri

Nama panggilan : Je

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Pendidikan formal :

1. SDN 3 Muncar (2001-2007)
2. SMP WijayaKusuma (2007-2010)
3. SMK N 2 Sampit (2010-2011)
4. SMK N 1 Hanau (2011-2013)
5. Universitas Muhammadiyah Yogyakarta Jurusan Ekonomi Perbankan Islam

Pengalaman Kerja :

1. Staf Merapi Online Group Yogyakarta (2014–2015)
2. Part time Café Saung Lincak 2013
3. Part time Warnet Armada 2014



## Pengalaman Organisasi:

|    |                                |              |           |
|----|--------------------------------|--------------|-----------|
| 1. | Drum Crops UMY                 | Bag.HUMAS    | 2014-2015 |
| 2. | Kelompok Studi Pasar Modal UMY | Staf JARPUSI | 2015-2016 |
| 3. | Jama'ah Al-Anhar UMY           | Div.HUMAS    | 2014-2015 |

## Penghargaan :

|    |   |      |
|----|---|------|
| 1. | Juara 5 Grand Prix Marching Band Tingkat Nasional di Istora   | 2013 |
| 2. | Juara 3 Jember Opening Marching Concert Tingkat Internasional | 2014 |
| 3. | Juara 2 Grand Prix Marching Band Tingkat Nasional di Istora   | 2015 |
| 4. | Duta HIV AIDS DI Yogyakarta                                   | 2015 |
| 5. | Duta Himpunan Mahasiswa Ekonomi Perbankan Islam UMY           | 2016 |

## Ketrampilan :

1. Mengoperasikan M.S Office
2. Blogger
3. Bahasa Inggris Pasif
4. Good Speaking