

# LAMPIRAN



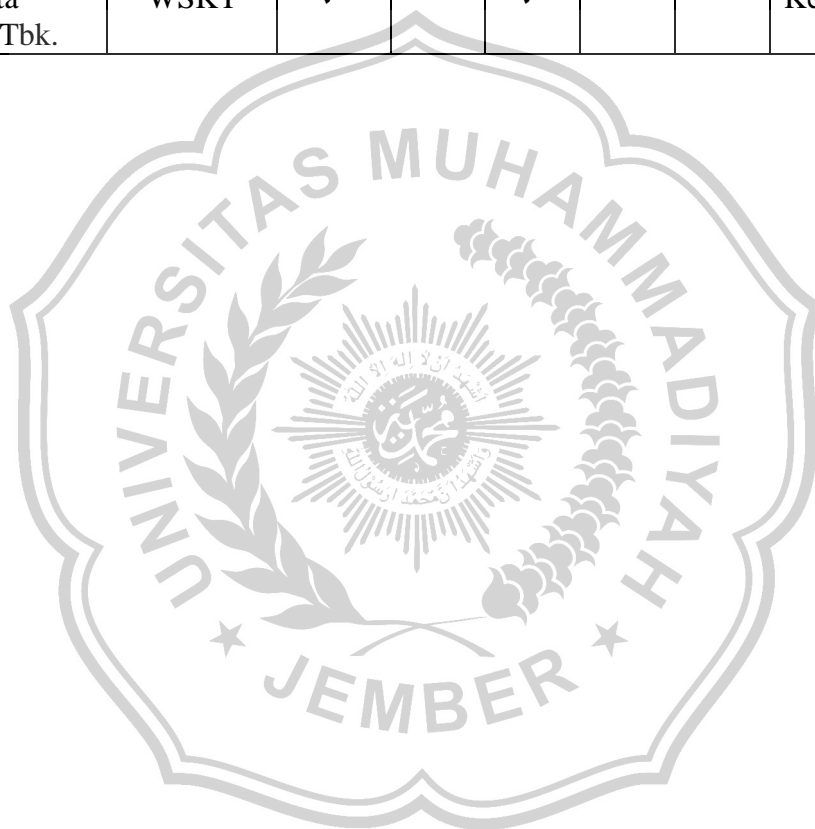
### Lampiran 1

### Daftar Perusahaan Jakarta Islamic Index (JII) periode 2015-2019

	Nama Perusahaan dan Kode Perusahaan		Kriteria					Keterangan
	Nama Perusahaan	Kode Perusahaan	1	2	3	4	5	
1	Astra Agro Lestari Tbk	AALI	✓					Keluar
2	Adaro Energy Tbk.	ADRO	✓	✓	✓			Bukan Mata Uang Rupiah
3	AKR Corporindo Tbk.	AKRA	✓	✓	✓	✓	✓	Memenuhi Kriteria
4	Astra International Tbk.	ASII	✓	✓	✓	✓	✓	Memenuhi Kriteria
5	Alam Sutera Realty Tbk.	ASRI	✓	✓				Keluar
6	Bumi Serpong Damai Tbk.	BSDE	✓	✓	✓	✓		Laporan Keuangan Tidak Lengkap
7	Indofood CBP Sukses Makmur Tbk.	ICBP	✓	✓	✓	✓	✓	Memenuhi Kriteria
8	Vale Indonesia Tbk	INCO	✓	✓		✓		Mengalami Rugi
9	Indofood Sukses Makmur Tbk.	INDF	✓	✓	✓	✓	✓	Memenuhi Kriteria
10	Eindocement Tunggal Prakasa Tbk.	INTP	✓					Keluar
11	Indo Tambang Raya Megah Tbk.	ITMG	✓					Keluar
12	Jasa Marga (Persero)	JSMR	✓					Keluar

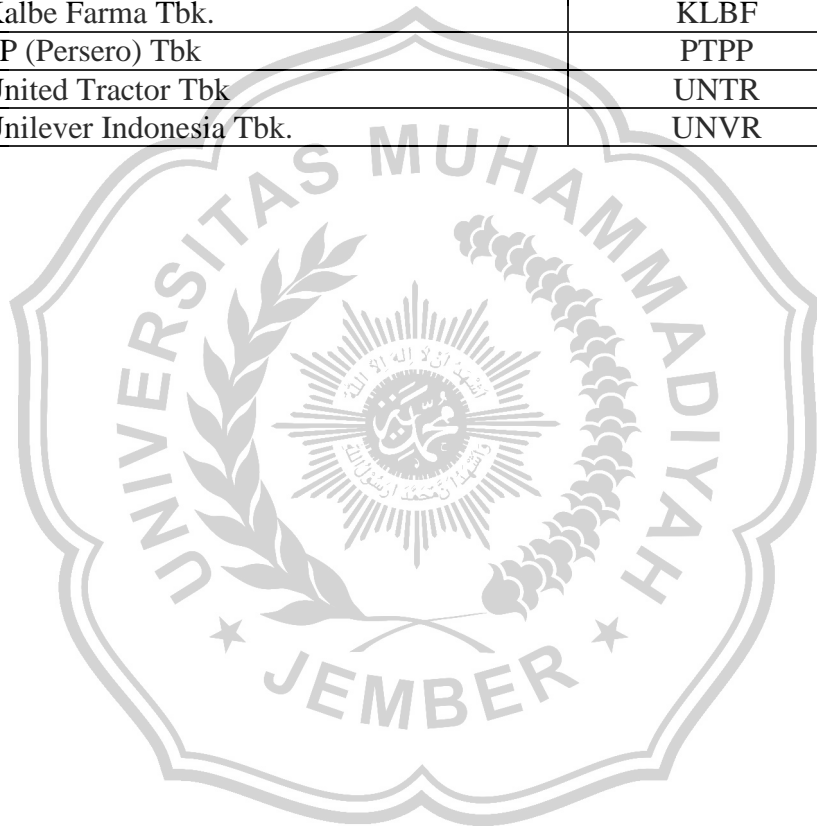
	Tbk.							
1 3	Kalbe Farma Tbk.	KLBF	✓	✓	✓	✓	✓	Memenuhi Kriteria
1 4	Lippo Karawaci Tbk.	LPKR	✓		✓			Keluar
1 5	Matahari Departement Store Tbk.	LPPF	✓		✓			Laporan Keuangan Tidak Lengkap
1 6	PP London Sumatra Indonesia Tbk.	LSIP	✓					Keluar
1 7	Matahari Putra Prima Tbk.	MPPA	✓					Keluar
1 8	Perusahaan Gas Negara (Persero) Tbk.	PGAS	✓					Keluar
1 9	PP (Persero) Tbk.	PTPP	✓	✓	✓	✓	✓	Memenuhi Kriteria
2 0	Pakuwon Jati Tbk.	PWON	✓					Keluar
2 1	Surya Citra Media Tbk.	SCMA	✓					Keluar
2 2	Siloam Internasional Hospitals Tbk.	SILO	✓					Keluar
2 3	Semen Indonesia Tbk.	SMGR	✓	✓				Mengalami Rugi
2 4	Summarecon Agung Tbk.	SMRA	✓					Keluar
2 5	Sawit Sumbermas Sarana Tbk.	SSMS	✓					Keluar
2 6	Telekomunikasi Indonesia (Persero)	TLKM	✓	✓	✓			Bukan Mata Uang Rupiah

	Tbk.							
27	United Tractor Tbk.	UNTR	✓	✓	✓	✓	✓	Memenuhi Kriteria
28	Unilever Indonesia Tbk.	UNVR	✓	✓	✓	✓	✓	Memenuhi Kriteria
29	Wijaya Karya (Persero) Tbk.	WIKA	✓	✓	✓		✓	Bukan Mata Uang Rupiah
30	Waskita Karya Tbk.	WSKT	✓		✓			Keluar



**Lampiran 2**  
**Sampel Penelitian**

No	Nama Perusahaan dan Kode Perusahaan	
	Nama Perusahaan	Kode Perusahaan
1	AKR Corporindo Tbk.	AKRA
2	Astra International Tbk.	ASII
3	Indofood CBP Sukses Makmur Tbk.	ICBP
4	Indofood Sukses Makmur Tbk.	INDF
5	Kalbe Farma Tbk.	KLBF
6	PP (Persero) Tbk	PTPP
7	United Tractor Tbk	UNTR
8	Unilever Indonesia Tbk.	UNVR

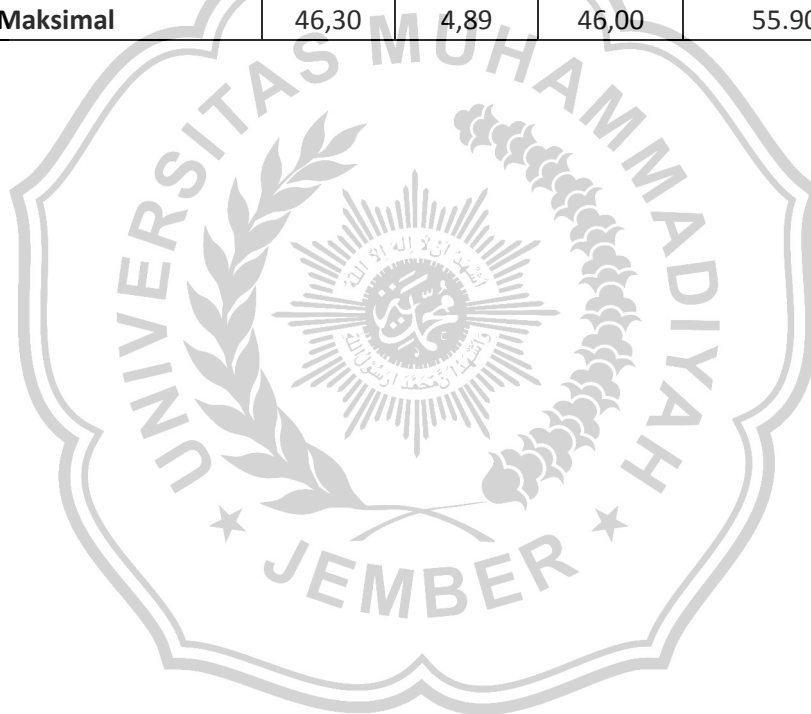


### Lampiran 3

#### Data ROA, DER, NPM, Harga Saham Jakarta Islamic Index (JII) Periode 2015-2019

No	Kode Perusahaan	Tahun	ROA (Persen)	DER (Persen)	NPM (Persen)	Harga Saham (Rupiah)
1	AKRA (ribuan)	2015	6,80	1,10	5,20	7.175
		2016	6,40	1,00	6,60	6.000
		2017	7,10	0,90	6,60	6.350
		2018	8,20	1,00	7,00	4.290
		2019	3,40	1,10	3,30	5.250
2	ASII (Milyaran)	2015	6,00	0,90	8,00	6.000
		2016	7,00	0,90	10,00	8.275
		2017	8,00	0,90	11,00	8.300
		2018	8,00	1,00	11,00	8.225
		2019	8,00	0,90	11,00	8.450
3	ICBP (Jutaan)	2015	15,50	0,62	9,50	13.475
		2016	17,50	0,56	10,50	8.575
		2017	17,30	0,56	10,70	8.900
		2018	17,50	0,51	11,90	10.450
		2019	20,30	0,45	11,90	10.775
4	INDF (Jutaan)	2015	8,30	1,13	4,60	5.175
		2016	9,50	0,87	5,20	7.925
		2017	10,20	0,88	5,90	7.625
		2018	9,90	0,93	5,70	7.450
		2019	10,20	0,77	6,40	775
5	KLBF (Rupiah)	2015	15,10	2,24	11,87	1.320
		2016	14,47	2,27	11,91	1.515
		2017	14,47	2,27	11,91	1.690
		2018	13,54	2,33	11,56	1.520
		2019	12,37	4,89	11,08	1.600
6	PTPP (Rupiah)	2015	5,01	2,73	5,94	3.875
		2016	4,56	1,90	6,98	3.810
		2017	4,72	1,93	8,02	2.640
		2018	4,15	2,22	7,08	1.805
		2019	2,04	2,49	4,90	2.340
7	UNTR	2015	6,30	0,06	7,80	16.950

	(Jutaan)	2016	8,00	0,03	11,00	21.250
		2017	10,10	0,10	11,50	35.400
		2018	11,20	0,18	13,10	27.350
		2019	9,90	0,23	13,40	25.725
8	UNVR	2015	39,00	2,26	37,70	37.000
	(Jutaan)	2016	39,40	2,56	35,60	38.800
		2017	39,30	2,57	37,60	55.900
		2018	46,30	1,75	46,00	45.400
		2019	36,10	2,91	34,30	50.000
<b>Rata-Rata</b>			13,53	1,37	12,53	13.133
<b>Minimal</b>			6,80	0,03	3,30	775
<b>Maksimal</b>			46,30	4,89	46,00	55.900



**LAMPIRAN 4**  
**Data Sampel Setelah Outlier**

No	Kode Perusahaan	Tahun	ROA (Persen)	DER (Persen)	NPM (Persen)	Harga Saham
1	AKRA (ribuan)	2015	6,8	1,1	5,2	Rp 7,175
		2016	6,4	1,00	6,6	Rp 6,000
		2017	7,1	0,9	6,6	Rp 6,350
		2018	8,2	1,00	7,00	Rp 4,290
		2019	3,4	1,1	3,3	Rp 5,250
2	ASII (Milyaran)	2015	6,00	0,9	8,00	Rp 6,000
		2016	7,00	0,9	10,00	Rp 8,275
		2017	8,00	0,9	11,00	Rp 8,300
		2018	8,00	1,00	11,00	Rp 8,225
		2019	8,00	0,9	11,00	Rp 8,450
3	ICBP (Jutaan)	2015	15,5	0,62	9,5	Rp 13,475
		2016	17,5	0,56	10,5	Rp 8,575
		2017	17,3	0,56	10,7	Rp 8,900
		2018	17,5	0,51	11,9	Rp 10,450
		2019	20,3	0,45	11,9	Rp 10,775
4	INDF (Jutaan)	2015	8,3	1,13	4,6	Rp 5,175
		2016	9,5	0,87	5,2	Rp 7,925
		2017	10,2	0,88	5,9	Rp 7,625
		2018	9,9	0,93	5,7	Rp 7,450
		2019	10,2	0,77	6,4	Rp 775
5	KLBF (Rupiah)	2015	15,1	2,24	11,87	Rp 1,320
		2016	14,47	2,27	11,91	Rp 1,515
		2017	14,47	2,27	11,91	Rp 1,690
		2018	13,54	2,33	11,56	Rp 1,520
6	PTPP (Rupiah)	2015	5,01	2,73	5,94	Rp 3,875
		2016	4,56	1,9	6,98	Rp 3,810
		2017	4,72	1,93	8,02	Rp 2,640
		2018	4,15	2,22	7,08	Rp 1,805
		2019	2,04	2,49	4,9	Rp 2,340
7	UNTR (Jutaan)	2015	6,3	0,06	7,8	Rp 16,950
		2016	8,00	0,03	11,00	Rp 21,250



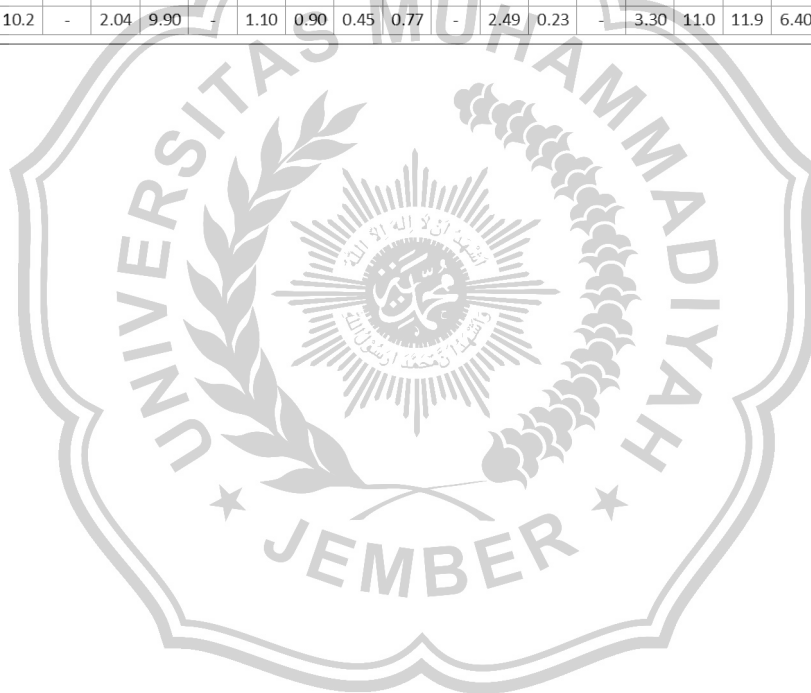
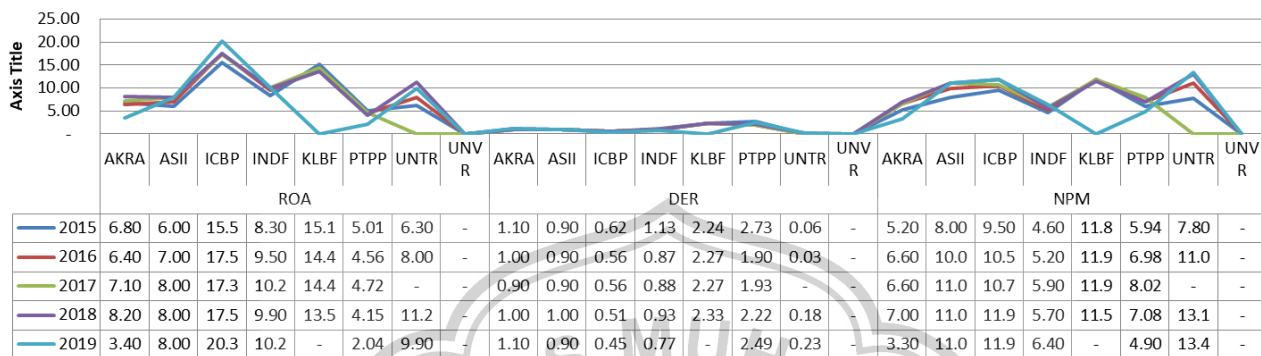
		2018	11,2	0,18	13,1	Rp	27,350
		2019	9,9	0,23	13,4	Rp	25,725



## Lampiran 5

### Grafik Perkembangan ROA, DER, Dan NPM Tahun 2015-2019

Perkembangan ROA, DER, Dan NPM Periode 2015-2019



**Lampiran 6**  
**Data Sampel Setelah Tranformasi Data**

No	Kode Perusahaan	Tahun	ROA	DER	NPM	Harga Saham
1	AKRA (ribuan)	2015				
		2016	3,42	0,52	4,32	2857,35
		2017	4,3	0,46	3,71	3722
		2018	5,09	0,61	4,11	1508,7
		2019	-0,19	0,66	0,23	3370,98
2	ASII (Milyaran)	2015	4,51	0,42	6,55	3700,5
		2016	4,37	0,51	6,5	5647
		2017	4,93	0,51	6,62	4675,55
		2018	4,5	0,61	6,18	4589,6
		2019	4,5	0,46	6,18	4847,45
3	ICBP (Jutaan)	2015	12	0,23	4,68	9773,9
		2016	10,71	0,29	6,34	2672,95
		2017	9,64	0,31	6,1	5144,15
		2018	9,92	0,26	7,21	6551,8
		2019	12,64	0,23	6,69	6197,9
4	INDF (Jutaan)	2015	-0,59	0,93	-0,61	455,55
		2016	5,86	0,38	3,19	5658,35
		2017	6,04	0,5	3,62	4153,85
		2018	5,43	0,54	3,12	4110,25
		2019	5,86	0,36	3,9	-2488,1
5	KLBF (Rupiah)	2015	10,63	1,9	9,07	980,55
		2016	7,86	1,29	6,71	936,84
		2017	8,13	1,28	6,69	1026,43
		2018	7,2	1,34	6,34	779,78
6	PTPP (Rupiah)	2015	-0,92	1,71	0,88	3209,24
		2016	2,37	0,7	4,38	2112,75
		2017	2,72	1,1	4,96	971,22
		2018	2,08	1,37	3,57	648,68
		2019	0,22	1,52	1,8	1549,41

7	UNTR	2015	5,41	-1,03	5,65	15925,08
	(Jutaan)	2016	5,24	0	7,58	13825,9
		2018	7,7	0,17	8,28	18042,5
		2019	4,99	0,15	7,66	13745,7



**Lampiran 7**  
**Hasil Uji Statistik Deskriptif**

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
LAG_X1	32	-,92	12,64	5,5177	3,51337
LAG_X2	32	-1,03	1,90	,6337	,57836
LAG_X3	32	-,61	9,07	5,0696	2,31848
LAG_Y	32	-2488,10	18042,50	4715,7441	4753,08712
Valid N (listwise)	32				



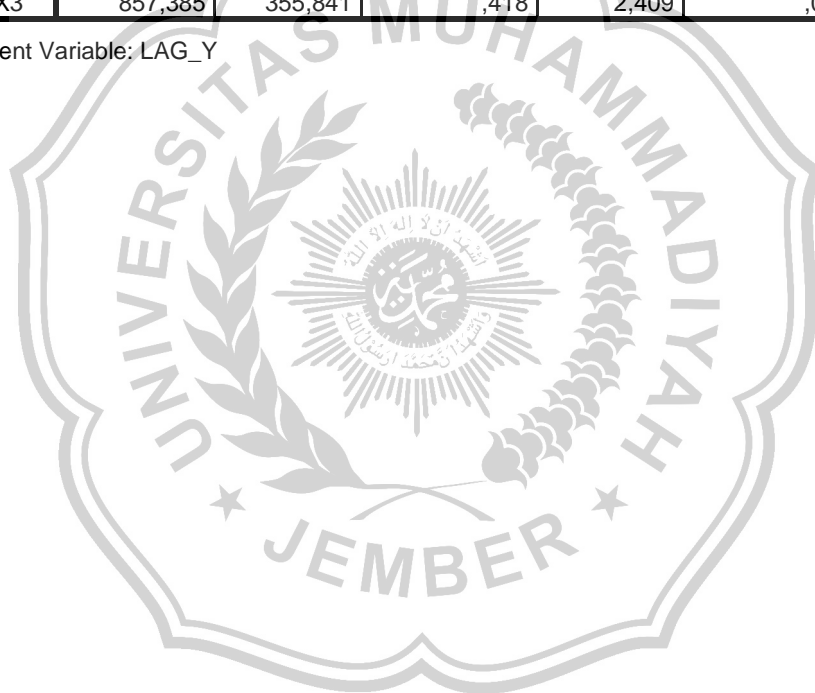
## Lampiran 8

### Hasil Uji Regresi Linear Berganda

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

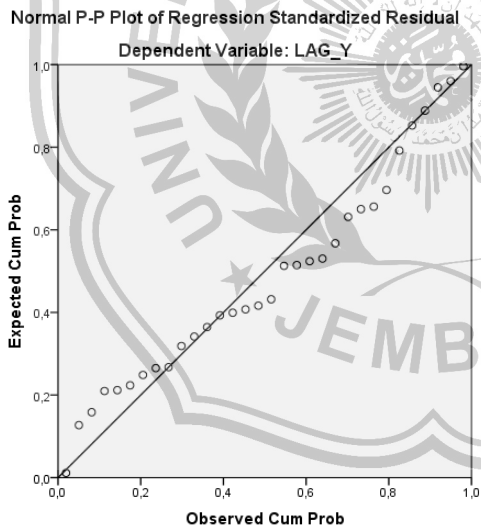
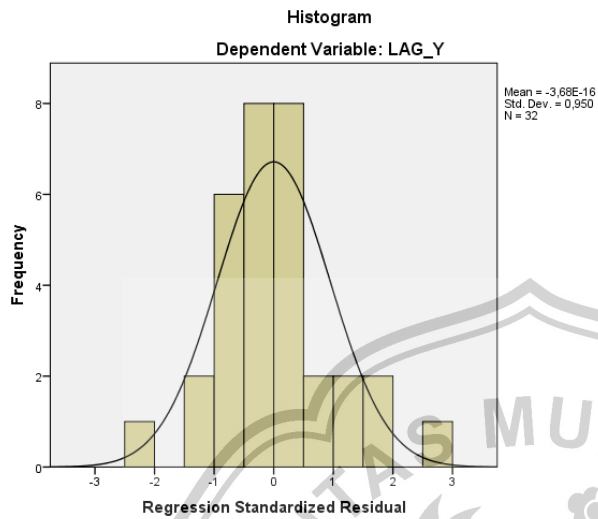
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	5566,767	1730,796		3,216	,003
1 LAG_X1	-322,949	237,468	-,239	-1,360	,185
LAG_X2	-5390,158	1067,151	-,656	-5,051	,000
LAG_X3	857,385	355,841	,418	2,409	,023

a. Dependent Variable: LAG\_Y



## Lampiran 9

### Hasil Uji Normalitas



## Hasil Uji *Kolmogrove-Smirnov*

### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		32
Normal Parameters <sup>a,b</sup>	Mean	,0000000
	Std. Deviation	3145,98712758
Most Extreme Differences	Absolute	,124
	Positive	,124
	Negative	-,104
Kolmogorov-Smirnov Z		,704
Asymp. Sig. (2-tailed)		,705

a. Test distribution is Normal.

b. Calculated from data.





## Lampiran 10

### Hasil Uji Multikolonieritas

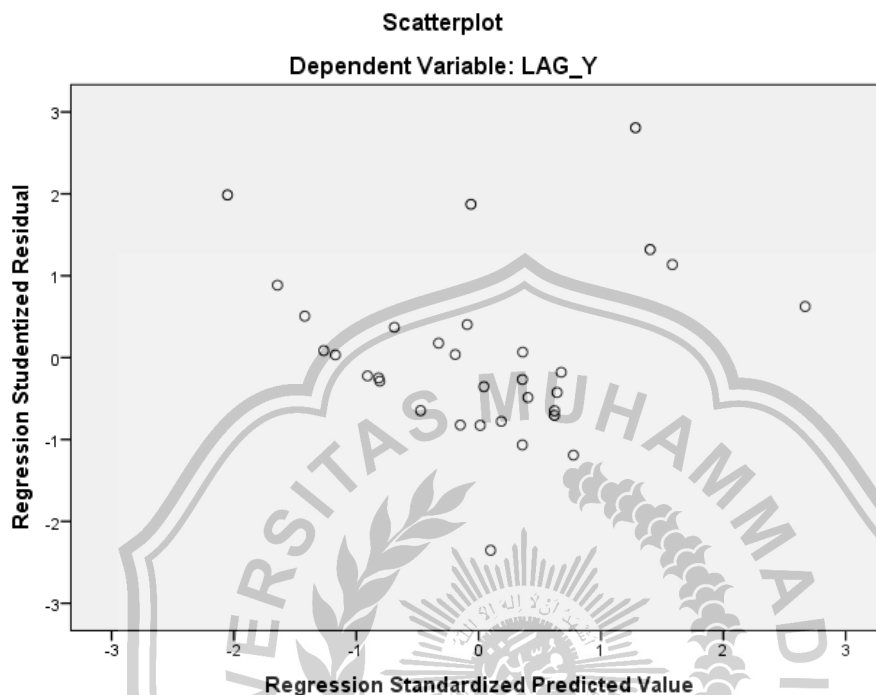
**Coefficients<sup>a</sup>**

Model	Unstandardized		Standardized	T	Sig.	Correlations			Collinearity		
	Coefficients		Coefficients			Statistics			Tolerance	VIF	
	B	Std. Error	Beta			Zero-order	Partial	Part			
(Constant)	5566,767	1730,796		3,216	,003						
LAG_X1	-322,949	237,468	-,239	-	,185	,224	-,249	-,170	,508	1,969	
LAG_X2	-	1067,151	-,656	-	,000	-,685	-,690	-,632	,928	1,078	
LAG_X3	5390,158	857,385	,355,841	,418	2,409	,023	,397	,414	,301	,519	1,926

a. Dependent Variable: LAG\_Y

## Lampiran 11

### Hasil Uji Heteroskedastisitas



### Hasil Uji Glejser:

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

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.
	B	Std. Error	Beta		
1 (Constant)	2407,867	1130,837		2,129	,042
LAG_X1	-119,694	155,153	-,199	-,771	,447
LAG_X2	-640,806	697,237	-,175	-,919	,366
LAG_X3	187,947	232,493	,206	,808	,426

a. Dependent Variable: ABS\_RES2

## Lampiran 12

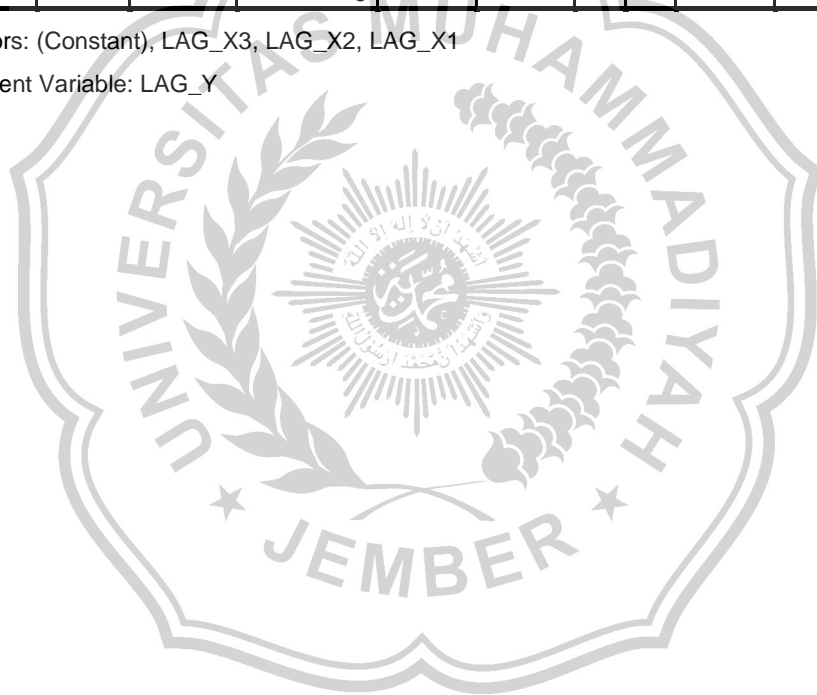
### Hasil Uji Autokorelasi

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin - Watson
					R Square Change	F Change	df 1	df 2	Sig. F Change	
1	,750 <sup>a</sup>	,562	,515	3310,23459	,562	11,971	3	28	,000	1,685

a. Predictors: (Constant), LAG\_X3, LAG\_X2, LAG\_X1

b. Dependent Variable: LAG\_Y

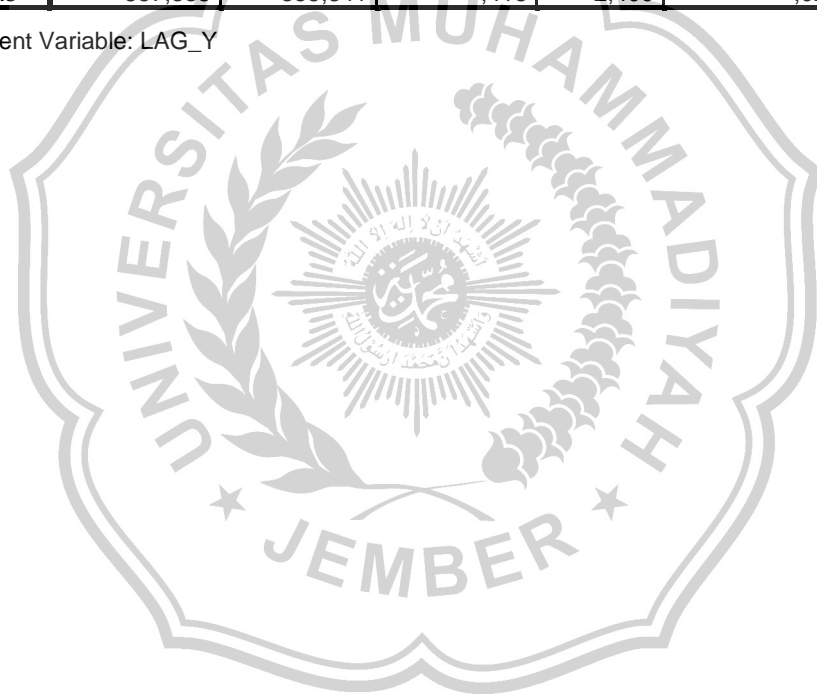


**Lampiran 13**  
**Hasil Uji T**

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	5566,767	1730,796		3,216	,003
1 LAG_X1	-322,949	237,468	-,239	-1,360	,185
LAG_X2	-5390,158	1067,151	-,656	-5,051	,000
LAG_X3	857,385	355,841	,418	2,409	,023

a. Dependent Variable: LAG\_Y



## Lampiran 14

### Hasil Uji Koefisien Determinasi

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,750 <sup>a</sup>	,562	,515	3310,23459

a. Predictors: (Constant), LAG\_X3, LAG\_X2, LAG\_X1

b. Dependent Variable: LAG\_Y

