LAMPIRAN

A. Deskriptif Statistik

1. Deskriptif Statistik *Jakarta Islamic Index* (JII)

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Kurs Rupiah	96	8532.00	14396.10	10383.0279	1573.55299
BI Rate	96	.0575	.0950	.070222	.0094576
Indeks JII	96	193.6829	728.2040	525.040252	132.0355091
Valid N (listwise)	96				

2. Deskriptif Statistik LQ45

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Kurs Rupiah	96	8532.00	14396.10	10383.0279	1573.55299
BI Rate	96	.0575	.0950	.070222	.0094576
Indeks LQ45	96	241.3516	961.9350	654.120574	174.6904707
Valid N (listwise)	96				

B. Uji Asumsi Klasik

1. Normalitas

   a. Normalitas *Jakarta Islamic Index* (JII)

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		96
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	.10470706
Most Extreme Differences	Absolute	.128
	Positive	.101
	Negative	-.128
Kolmogorov-Smirnov Z		1.253
Asymp. Sig. (2-tailed)		.086

a. Test distribution is Normal.

b. Calculated from data.

b. Normalitas LQ45

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		96
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	.10985730
Most Extreme Differences	Absolute	.135
	Positive	.103
	Negative	-.135
Kolmogorov-Smirnov Z		1.319
Asymp. Sig. (2-tailed)		.062

a. Test distribution is Normal.

b. Calculated from data.

2. Multikolinearitas

a. Multikolinearitas *Jakarta Islamic Index* (JII)

Coefficients[a]

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	-3.367	.923		-3.646	.000		
Kurs Rupiah	1.062	.195	.499	5.446	.000	.785	1.274
BI Rate	-1.563	.214	-.670	-7.319	.000	.785	1.274

a. Dependent Variable: Indeks JII

b. Multikolinearitas LQ45

Coefficients[a]

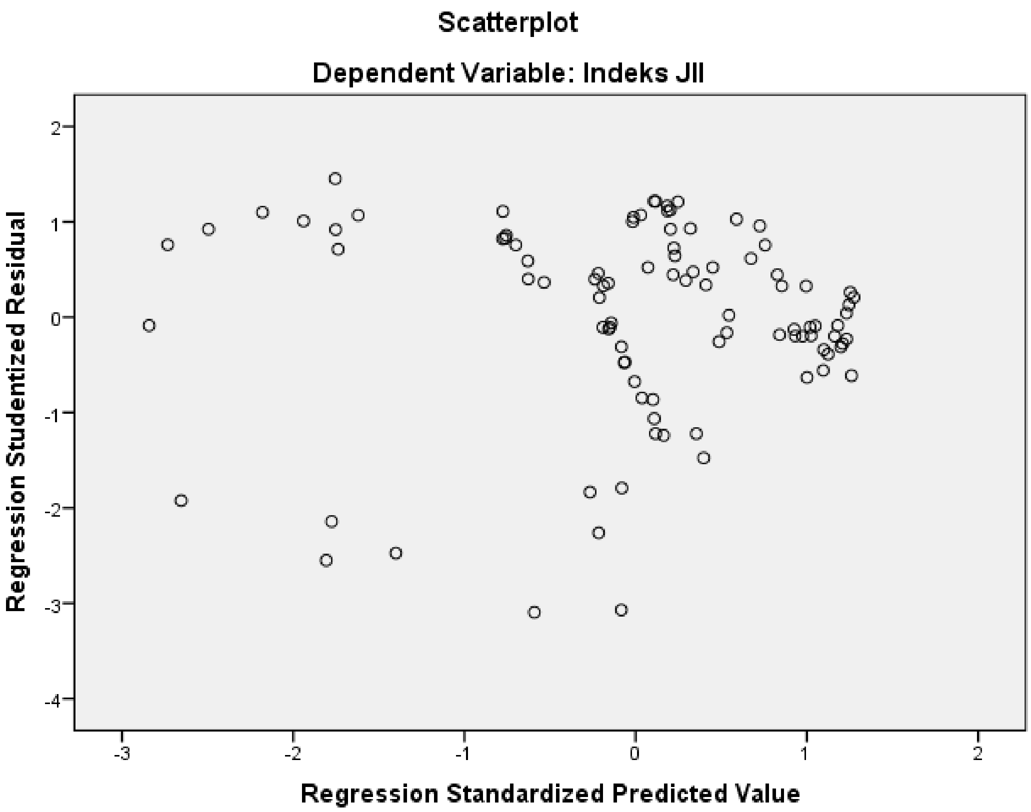
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-3.716	.969		-3.835	.000		

Kurs Rupiah	1.161	.205	.520	5.672	.000	.785	1.274
BI Rate	-1.604	.224	-.657	-7.158	.000	.785	1.274

a. Dependent Variable: Indeks LQ45

3. Heterokedastisitas

a. Heterokedastisitas *Jakarta Islamic Index* (JII)

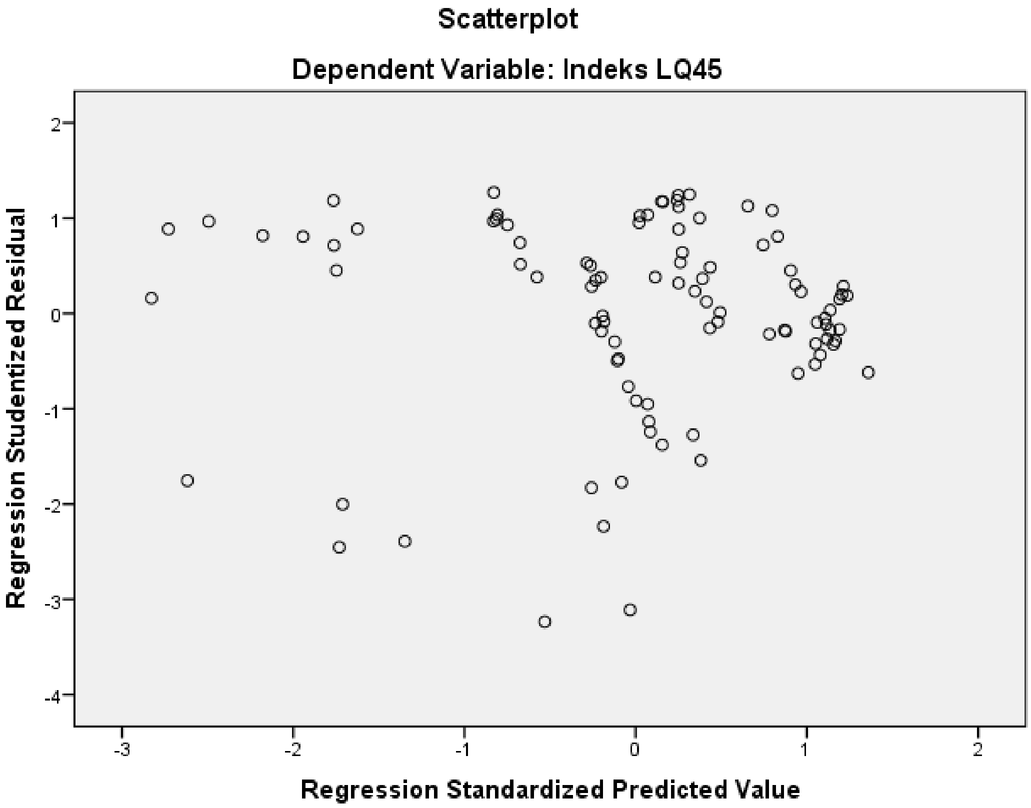


Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.200	1.043		.192	.848
	Kurs Rupiah	.048	.220	.025	.218	.828
	BI Rate	.257	.241	.124	1.067	.289

a. Dependent Variable: ABS_RES

b. Heterokedastisitas LQ45



Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
	(Constant)	.117	1.122		.104	.917
1	Kurs Rupiah	.053	.237	.026	.223	.824
	BI Rate	.198	.260	.089	.763	.447

a. Dependent Variable: ABS_RES

4. Autokorelasi

a. Autokorelasi *Jakarta Islamic Index* (JII)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson

1	.623[a]	.388	.375	.10583	2.114

a. Predictors: (Constant), BI Rate, Kurs Rupiah

b. Dependent Variable: Indeks JII

b. Autokorelasi LQ45

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.621[a]	.385	.372	.11103	2.121

a. Predictors: (Constant), BI Rate, Kurs Rupiah

b. Dependent Variable: Indeks LQ45

C. Analisis Regresi

1. Analaisis Regresi *Jakarta Islamic Index* (JII)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.623[a]	.388	.375	.10583

a. Predictors: (Constant), BI Rate, Kurs Rupiah

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.660	2	.330	29.465	.000[b]
	Residual	1.042	93	.011		
	Total	1.702	95			

a. Dependent Variable: Indeks JII

b. Predictors: (Constant), BI Rate, Kurs Rupiah

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3.367	.923		-3.646	.000

	Kurs Rupiah	1.062	.195	.499	5.446	.000
	BI Rate	-1.563	.214	-.670	-7.319	.000

a. Dependent Variable: Indeks JII

2. Analisis Regresi LQ45

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.621[a]	.385	.372	.11103

a. Predictors: (Constant), BI Rate, Kurs Rupiah

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.719	2	.359	29.146	.000[b]
	Residual	1.147	93	.012		
	Total	1.865	95			

a. Dependent Variable: Indeks LQ45

b. Predictors: (Constant), BI Rate, Kurs Rupiah

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3.716	.969		-3.835	.000
	Kurs Rupiah	1.161	.205	.520	5.672	.000
	BI Rate	-1.604	.224	-.657	-7.158	.000

a. Dependent Variable: Indeks LQ45

D. Uji Chow (*Chow Test*)

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1,377	2	,689	49,862	,000[b]
	Residual	2,610	189	,014		

	Total	3,987	191			

a. Dependent Variable: JII_LQ45

b. Predictors: (Constant), BIrate, Kurs

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.660	2	.330	29.465	.000[b]
	Residual	1.042	93	.011		
	Total	1.702	95			

a. Dependent Variable: Indeks JII

b. Predictors: (Constant), BI Rate, Kurs Rupiah

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.719	2	.359	29.146	.000[b]
	Residual	1.147	93	.012		
	Total	1.865	95			

a. Dependent Variable: Indeks LQ45

b. Predictors: (Constant), BI Rate, Kurs Rupiah

E. Daftar Saham Yang Konsisten Masuk Dalam Indeks JII dan Indeks LQ45 (Periode 2008 – 2015)

Daftar Saham Yang Konsisten Masuk Indeks JII (Periode 2008 - 2015)

No.	Kode	Nama Emiten
1	AALI	Astra Agro Lestari Tbk
2	INTP	Indocement Tunggal Prakasa Tbk
3	KLBF	Kalbe Farma Tbk
4	PTBA	Tambang Batubara Bukit Asam Tbk
5	SMGR	Semen Gresik (Persero) Tbk
6	TLKM	Telekomunikasi Indonesia Tbk
7	UNVR	Unilever Indonesia Tbk

Daftar Saham Yang Konsisten Masuk Indeks LQ45 (Periode 2008 - 2015)

No.	Kode	Nama Emiten
1	AALI	Astra Argo Lestari Tbk
2	ASII	Astra International Tbk
3	BBCA	Bank Central Asia Tbk
4	BBNI	Bank Negara Indonesia Tbk
5	BBRI	Bank Rakyat Indonesia (Persero) Tbk
6	BMRI	Bank Mandiri (Persero) Tbk
7	INDF	Indofood Sukses Makmur Tbk
8	PGAS	Perusahaan Gas Negara (Persero) Tbk
9	PTBA	Tambang Batubara Bukit Asam Tbk
10	TLKM	Telekomunikasi Indonesia Tbk
11	UNTR	United Tractors Tbk