

LAMPIRAN 1

Data Sampel Perusahaan di Jakarta Islamic Index

Tahun 2011 - September 2015

No	Kode	Nama Saham
1	AALI	Astra Argo Lestari Tbk
2	ASII	Astra Internasioanal Tbk
3	INTP	Indo Cement Tunggal Prakasa Tbk
4	LPKR	Lippo Karawaci Tbk
5	LSIP	PP London Sumatra Plantation Tbk
6	TLKM	Telekomunikasi Indonesia (Persero) Tbk
7	UNTR	United Tractor Tbk

LAMPIRAN 2

Data Variabel Dependen dan Variabel Independen Periode 2011 -2015

No	EMITEN	TRIWULAN	TAHUN	ROE	DER	EPS	RETURN
1	AALI	1	2011	8.38	0.22	415.33	-0.174
2	ASII	1	2011	7.95	0.93	1.063	0.045
3	INTP	1	2011	6.21	0.13	235.06	0.016
4	LPKR	1	2011	1.89	0.95	6.29	-0.103
5	LSIP	1	2011	7.97	0.21	58	-0.115
6	TLKM	1	2011	6.34	0.67	143.79	-0.075
7	UNTR	1	2011	7.43	0.84	390	-0.123
8	AALI	2	2011	8.23	0.26	391.10	0.035
9	ASII	2	2011	7.48	1.03	1.058	0.115
10	INTP	2	2011	6.22	0.23	233.68	0.052
11	LPKR	2	2011	2.00	0.84	7.36	0.066
12	LSIP	2	2011	9.80	0.28	72	0.022
13	TLKM	2	2011	7.63	0.81	158.26	0.000
14	UNTR	2	2011	5.00	0.64	358	0.194
15	AALI	3	2011	7.82	0.35	374.78	-0.179
16	ASII	3	2011	8.26	1.12	1.199	0.002
17	INTP	3	2011	5.85	0.15	233.07	-0.179
18	LPKR	3	2011	2.16	0.89	7.97	0.046
19	LSIP	3	2011	7.82	0.18	62	-0.118
20	TLKM	3	2011	6.30	0.71	124.98	0.034
21	UNTR	3	2011	6.80	0.66	492	-0.116
22	AALI	4	2011	6.73	0.21	346.38	0.124
23	ASII	4	2011	6.80	1.02	1.073	0.163
24	INTP	4	2011	6.42	0.15	274.66	0.218
25	LPKR	4	2011	2.60	0.94	9.94	-0.029
26	LSIP	4	2011	6.66	0.16	57	0.098
27	TLKM	4	2011	6.19	0.69	132.64	-0.072
28	UNTR	4	2011	5.64	0.69	417	0.198
29	AALI	1	2012	4.47	0.24	239.98	0.076
30	ASII	1	2012	6.76	1.01	1.148	-0.001
31	INTP	1	2012	5.98	0.14	271.61	0.082
32	LPKR	1	2012	2.61	0.92	8.95	0.212
33	LSIP	1	2012	4.87	0.18	44	0.278

34	TLKM	1	2012	7.08	0.62	172.4	-0.007
35	UNTR	1	2012	5.27	0.64	409	0.252
36	AAJI	2	2012	6.48	0.38	368.76	-0.141
37	ASII	2	2012	7.31	1.12	115	-0.074
38	INTP	2	2012	6.93	0.24	316.52	-0.060
39	LPKR	2	2012	2.88	1.08	0.19	0.000
40	LSIP	2	2012	0.59	0.19	50	-0.070
41	TLKM	2	2012	7.66	0.83	161.77	0.164
42	UNTR	2	2012	5.43	0.73	419	-0.353
43	AAJI	3	2012	8.75	0.40	453.06	0.095
44	ASII	3	2012	6.97	1.13	123	0.080
45	INTP	3	2012	6.67	0.14	326.48	0.173
46	LPKR	3	2012	3.37	1.06	13	0.238
47	LSIP	3	2012	5.08	0.19	45	-0.084
48	TLKM	3	2012	8.17	0.68	186.37	0.160
49	UNTR	3	2012	4.54	0.66	370	-0.030
50	AAJI	4	2012	7.53	0.33	468.77	-0.103
51	ASII	4	2012	6.17	0.10	118	0.027
52	INTP	4	2012	7.19	0.17	378.54	0.103
53	LPKR	4	2012	3.50	1.17	14.34	-0.999
54	LSIP	4	2012	2.64	0.20	25	-0.061
55	TLKM	4	2012	6.34	0.66	148.85	-0.042
56	UNTR	4	2012	4.01	0.56	351	-0.048
57	AAJI	1	2013	3.82	0.33	226.30	-0.061
58	ASII	1	2013	5.27	1.00	106	0.039
59	INTP	1	2013	5.57	0.14	311.35	0.038
60	LPKR	1	2013	2.85	1.23	11.05	0.370
61	LSIP	1	2013	1.57	0.19	15	-0.161
62	TLKM	1	2013	6.93	0.61	181.58	0.215
63	UNTR	1	2013	3.44	0.57	303	-0.076
64	AAJI	2	2013	4.02	0.44	229	0.065
65	ASII	2	2013	5.43	1.06	112	-0.114
66	INTP	2	2013	6.34	0.24	346.36	0.049
67	LPKR	2	2013	2.92	1.29	12.91	0.109
68	LSIP	2	2013	1.30	0.27	11	-0.109
69	TLKM	2	2013	7.95	0.72	190.50	0.023
70	UNTR	2	2013	3.63	0.60	316	0.000
71	AAJI	3	2013	2.36	0.57	123.14	-0.010
72	ASII	3	2013	5.33	1.12	115	-0.079
73	INTP	3	2013	5.50	0.14	322.46	-0.264
74	LPKR	3	2013	3.29	1.25	16.13	-0.283

75	LSIP	3	2013	0.42	0.19	39	-0.262
76	TLKM	3	2013	7.55	0.66	104.07	-0.067
77	UNTR	3	2013	3.14	0.67	287	-0.104
78	AALI	4	2013	9.14	0.46	565.49	0.287
79	ASII	4	2013	6.51	1.02	753	0.054
80	INTP	4	2013	6.11	0.16	380.85	0.111
81	LPKR	4	2013	3.08	1.21	13.85	-0.165
82	LSIP	4	2013	4.94	0.21	48	0.520
83	TLKM	4	2013	6.02	0.65	147.42	0.024
84	UNTR	4	2013	4.02	0.61	390	0.166
85	AALI	1	2014	7.33	0.46	498.24	0.036
86	ASII	1	2014	5.05	0.97	117	0.085
87	INTP	1	2014	4.70	0.13	306.82	0.169
88	LPKR	1	2014	3.07	1.09	14.89	0.192
89	LSIP	1	2014	3.28	0.21	33	0.145
90	TLKM	1	2014	6.29	0.58	37.58	0.030
91	UNTR	1	2014	4.23	0.58	423	0.092
92	AALI	2	2014	5.57	0.56	370.94	0.084
93	ASII	2	2014	5.42	1.01	125	-0.014
94	INTP	2	2014	6.25	0.30	375	-0.035
95	LPKR	2	2014	2.75	1.19	14.66	-0.115
96	LSIP	2	2014	3.65	0.26	36	0.048
97	TLKM	2	2014	7.03	0.74	38.84	0.113
98	UNTR	2	2014	4.54	0.64	457	0.113
99	AALI	3	2014	4.86	0.62	326.78	-0.184
100	ASII	3	2014	4.89	1.05	116	-0.031
101	INTP	3	2014	5.19	0.13	327.70	-0.044
102	LPKR	3	2014	3.17	1.17	16.71	-0.021
103	LSIP	3	2014	3.26	0.21	33	-0.179
104	TLKM	3	2014	7.20	0.71	43.12	0.183
105	UNTR	3	2014	3.92	0.63	400	-0.139
106	AALI	4	2014	5.50	0.57	393.95	0.054
107	ASII	4	2014	3.87	0.96	116	0.053
108	INTP	4	2014	6.27	0.17	422.30	0.160
109	LPKR	4	2014	9.73	1.14	65.60	0.085
110	LSIP	4	2014	3.02	0.20	32	-0.005
111	TLKM	4	2014	6.00	0.64	32.47	-0.017
112	UNTR	4	2014	0.20	0.56	160	-0.128
113	AALI	1	2015	1.39	0.66	99.12	0.002
114	ASII	1	2015	3.81	0.93	99	0.155
115	INTP	1	2015	4.46	0.13	311.28	-0.123

116	LPKR	1	2015	2.87	1.03	18.33	0.324
117	LSIP	1	2015	2.14	0.25	22	-0.085
118	TLKM	1	2015	6.06	0.61	38.85	0.009
119	UNTR	1	2015	4.00	0.59	439	0.256
120	AALI	2	2015	2.69	0.80	183.20	-0.056
121	ASII	2	2015	0.40	0.96	100	-0.175
122	INTP	2	2015	5.32	0.16	316.02	-0.048
123	LPKR	2	2015	2.48	1.04	15.72	-0.126
124	LSIP	2	2015	2.24	0.25	23	-0.101
125	TLKM	2	2015	6.65	0.87	37	0.014
126	UNTR	2	2015	4.31	0.57	474	-0.065
127	AALI	3	2015	1.78	0.87	92.07	-0.210
128	ASII	3	2015	3.83	1.02	97	-0.261
129	INTP	3	2015	3.99	0.14	246.97	-0.212
130	LPKR	3	2015	2.37	1.18	2.92	-0.042
131	LSIP	3	2015	2.26	0.24	24	-0.109
132	TLKM	3	2015	7.30	0.82	41.85	-0.097
133	UNTR	3	2015	5.07	0.67	581	-0.142
134	AALI	4	2015	1.58	0.84	18.76	-0.126
135	ASII	4	2015	0.79	0.94	61	0.148
136	INTP	4	2015	4.77	0.16	309.21	0.357
137	LPKR	4	2015	3.06	1.18	20.59	-0.084
138	LSIP	4	2015	2.09	0.21	22	-0.047
139	TLKM	4	2015	6.40	0.78	40.17	0.174
140	UNTR	4	2015	7.11	0.57	461	-0.030
141	AALI	1	2016	3.51	0.81	265.15	0.148
142	ASII	1	2016	2.81	0.89	77	0.208
143	INTP	1	2016	3.86	0.14	260.24	-0.116
144	LPKR	1	2016	2.33	1.16	13.56	0.010
145	LSIP	1	2016	0.68	0.22	7	0.379
146	TLKM	1	2016	6.87	0.76	46.72	0.071
147	UNTR	1	2016	1.88	0.55	196	-0.097
148	AALI	2	2016	2.42	0.55	227.06	-0.152
149	ASII	2	2016	3.59	0.92	99	0.021
150	INTP	2	2016	5.94	0.12	399.64	-0.144
151	LPKR	2	2016	1.50	1.16	8.30	0.096
152	LSIP	2	2016	0.86	0.21	10	-0.242
153	TLKM	2	2016	8.19	0.81	54.35	0.197
154	UNTR	2	2016	2.84	0.49	301	-0.033
155	AALI	3	2016	2.28	0.38	176.04	0.009
156	ASII	3	2016	3.73	0.90	103	0.115

157	INTP	3	2016	2.82	0.10	195.15	0.028
158	LPKR	3	2016	1.10	1.06	7.33	-0.135
159	LSIP	3	2016	2.17	0.22	23	0.083
160	TLKM	3	2016	7.33	0.73	48.50	0.083
161	UNTR	3	2016	3.25	0.52	341	0.196

LAMPIRAN 3

Hasil Pengujian Model Regresi

1. Statistik Deskriptif

Descriptive Statistic

	N	Minimum	Maximum	Mean	Std. Deviation
Return On Equity	161	-.70	.99	.6030	.30277
Debt to Equity Ratio	161	-1.00	.11	-.3016	.32400
Earning Per Share	161	-.72	2.88	1.9539	.71765
Return Saham	161	-.78	.48	.0074	.15421
Valid N (listwise)	161				

2. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		161
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.16244521
Most Extreme Differences	Absolute	.072
	Positive	.065
	Negative	-.072
Kolmogorov-Smirnov Z		.918
Asymp. Sig. (2-tailed)		.368

a. Test distribution is normal

b. Calculated from data

3. Hasil Uji Multikolinieritas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	-.043	.042		-1.009	.315		
1 Return On Equity	.013	.006	.170	2.026	.044	.876	1.142
Debt to Equity Ratio	-.009	.039	-.019	-.221	.825	.879	1.138
Earning Per Share	-3.261E-005	.000	-.032	-.363	.717	.778	1.286

a. Dependent Variable: Return Saham

4. Hasil Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.164 ^a	.027	.008	.1639899	1.938

a. Predictors: (Constant), Earning Per Share, Debt to Equity Ratio, Return On Equity

b. Dependent Variable: Return Saham

5. Hasil Uji Heterokedastisitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	.134	.029		4.579	.000
1 Return On Equity	-.007	.004	-.135	1.594	.113
Debt to Equity Ratio	.014	.027	.044	.516	.607
Earning Per Share	3.603E-005	.000	.052	.580	.563

a. Dependent Variable: ABS_RES3

6. Hasil Pengujian Statistik Model Regresi

a. Hasil Koefisien Determinasi

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.164 ^a	.027	.008	.1639899

a. Predictors: (Constant), Earning Per Share, Debt to Equity Ratio, Return On Equity

b. Hasil Uji Nilai F

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	.116	3	.039	1.441	.233 ^b
Residual	4.222	157	.027		
Total	4.338	160			

a. Dependent Variable: Return Saham

b. Predictors: (Constant), Earning Per Share, Debt to Equity Ratio, Return On Equity

c. Hasil Uji Nilai t

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.043	.042		-1.009	.315
Return On Equity	.013	.006	.170	2.026	.044
Debt to Equity Ratio	-.009	.039	-.019	-.221	.825
Earning Per Share	-3.261E-005	.000	-.032	-.363	.717

a. Dependent Variable: Return Saham

