LAMPIRAN

Lampiran 1
Saham konstituen *Jakarta Islamic Index* (JII) sesuai dengan Pengumuman Perubahan Komposisi Saham dalam Penghitungan *Jakarta Islamic Index* No.: Peng-00930/BEI.OPP/11-2017 tanggal 29 November 2017

NO	KODE	NAMA	SEKTOR
1	ADRO	Adaro Energy Tbk.	*Mining*
2	AKRA	AKR Corporindo Tbk.	*Mining*
3	ANTM	Aneka Tambang (Persero) Tbk.	*Mining*
4	ASII	Astra International Tbk.	*Miscellaneous Industry*
5	BRPT	Barito Pacific Tbk.	*Basic Industry and Chemicals*
6	BSDE	Bumi Serpong Damai Tbk.	*Property, Real Estate and Building Construction*
7	CTRA	Ciputra Development Tbk.	*Property, Real Estate and Building Construction*
8	EXCL	XL Axiata Tbk.	*Infrastructure, Utilities & Transportation*
9	ICBP	Indofood CBP Sukses Makmur Tbk.	*Consumer Goods Industry*
10	INCO	Vale Indonesia Tbk.	*Mining*
11	INDF	Indofood Sukses Makmur Tbk.	*Consumer Goods Industry*
12	KLBF	Kalbe Farma Tbk.	*Consumer Goods Industry*
13	LPKR	Lippo Karawaci Tbk.	*Property, Real Estate and Building Construction*
14	LPPF	Matahari Department Store Tbk.	*Trade, Service & Investment*
15	LSIP	PP London Sumatra Indonesia Tbk.	*Agriculture*
16	MYRX	Hanson International Tbk.	*Property, Real Estate and Building Construction*
17	PGAS	Perusahaan Gas Negara (Persero) Tbk.	*Infrastructure, Utilities & Transportation*
18	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk.	*Mining*
19	PTPP	PP (Persero) Tbk.	*Property, Real Estate and Building Construction*
20	PWON	Pakuwon Jati Tbk.	*Property, Real Estate and Building Construction*
21	SCMA	Surya Citra Media Tbk.	*Trade, Service & Investment*
22	SMGR	Semen Indonesia (Persero) Tbk.	*Basic Industry and Chemicals*
23	SMRA	Summarecon Agung Tbk.	*Property, Real Estate and Building Construction*
24	TLKM	Telekomunikasi Indonesia (Persero) Tbk.	*Infrastructure, Utilities & Transportation*
25	TPIA	Chandra Asri Petrochemical Tbk.	*Basic Industry and Chemicals*
26	UNTR	United Tractors Tbk.	*Trade, Service & Investment*
27	UNVR	Unilever Indonesia Tbk.	*Consumer Goods Industry*

NO	KODE	NAMA	SEKTOR
28	WIKA	Wijaya Karya (Persero) Tbk.	*Property, Real Estate and Building Construction*
29	WSBP	Waskita Beton Precast Tbk.	*Basic Industry and Chemicals*
30	WSKT	Waskita Karya (Persero) Tbk.	*Property, Real Estate and Building Construction*

Lampiran 2
Data Saham Konstituen *Jakarta Islamic Index*
yang Memenuhi Kriteria Sampel

DATA EMITEN	TAHUN	DPR	ROE	DER	CR	Ln(Total Aset)
ADRO	2012	30.17%	12.80%	123%	157.23%	17.99
ADRO	2013	32.43%	7.18%	111%	177.19%	18.23
ADRO	2014	43.72%	5.62%	97%	164.17%	18.19
ADRO	2015	49.89%	4.50%	78%	240.39%	18.22
ADRO	2016	30.16%	9.00%	72%	247.10%	18.29
AKRA	2012	62.28%	14.70%	180%	144.09%	16.28
AKRA	2013	68.84%	11.48%	173%	117.14%	16.50
AKRA	2014	62.80%	13.26%	148%	108.67%	16.51
AKRA	2015	45.74%	14.53%	109%	149.56%	16.54
AKRA	2016	47.39%	12.97%	96%	127.09%	16.58
ASII	2012	45.03%	25.32%	103%	139.91%	19.02
ASII	2013	45.04%	21.00%	102%	124.20%	19.18
ASII	2014	45.59%	18.39%	96%	132.26%	19.28
ASII	2015	49.54%	12.34%	94%	137.93%	19.28
ASII	2016	44.87%	13.08%	87%	123.94%	19.38
BSDE	2012	17.75%	14.04%	59%	247.00%	16.63
BSDE	2013	9.03%	21.66%	68%	220.00%	16.93
BSDE	2014	6.90%	21.63%	52%	152.00%	17.15
BSDE	2015	4.09%	10.64%	63%	229.00%	17.40
BSDE	2016	4.72%	8.37%	57%	294.00%	17.46
CTRA	2012	30.89%	10.02%	77%	156.00%	16.53
CTRA	2013	20.39%	14.47%	106%	135.50%	16.82
CTRA	2014	29.00%	15.71%	104%	142.70%	16.96
CTRA	2015	11.59%	14.44%	101%	150.00%	17.08
CTRA	2016	6.26%	8.19%	103%	187.10%	17.19
INDF	2012	49.81%	14.00%	74%	200.32%	17.90
INDF	2013	49.80%	8.90%	104%	166.73%	18.17
INDF	2014	49.72%	12.48%	108%	180.74%	18.27
INDF	2015	49.70%	8.60%	113%	170.53%	18.34
INDF	2016	49.79%	11.99%	87%	150.81%	18.22
KLBF	2012	66.77%	24.80%	28%	340.54%	16.06
KLBF	2013	44.97%	23.18%	33%	283.93%	16.24
KLBF	2014	43.14%	21.61%	27%	340.36%	16.34
KLBF	2015	44.44%	18.81%	25%	369.78%	16.43
KLBF	2016	44.84%	18.86%	22%	413.11%	16.54
LSIP	2012	40.34%	17.76%	20%	327.30%	15.84

DATA EMITEN	TAHUN	DPR	ROE	DER	CR	Ln(Total Aset)
LSIP	2013	40.79%	11.62%	21%	248.52%	15.89
LSIP	2014	39.45%	12.70%	20%	249.11%	15.97
LSIP	2015	40.50%	8.49%	21%	222.10%	16.00
LSIP	2016	40.21%	7.75%	24%	245.91%	16.06
PTBA	2012	57.26%	34.21%	50%	492.37%	16.36
PTBA	2013	58.29%	24.55%	55%	286.59%	16.27
PTBA	2014	37.09%	23.29%	71%	207.51%	16.51
PTBA	2015	32.79%	21.93%	82%	154.35%	16.64
PTBA	2016	32.79%	19.18%	76%	165.58%	16.74
PWON	2012	21.99%	24.45%	141%	630.00%	15.84
PWON	2013	19.07%	27.70%	127%	580.00%	16.05
PWON	2014	8.34%	31.38%	102%	550.00%	16.64
PWON	2015	15.47%	14.81%	99%	470.00%	16.75
PWON	2016	12.17%	16.16%	88%	450.00%	16.84
SCMA	2012	51.26%	41.72%	32%	460.66%	15.16
SCMA	2013	75.41%	46.10%	44%	364.20%	15.20
SCMA	2014	70.41%	41.64%	36%	390.69%	15.37
SCMA	2015	79.66%	44.57%	34%	330.46%	15.33
SCMA	2016	71.11%	40.78%	30%	298.06%	15.39
UNTR	2012	53.57%	17.81%	56%	194.65%	17.73
UNTR	2013	53.25%	13.46%	61%	191.02%	17.86
UNTR	2014	64.95%	12.55%	56%	206.04%	17.91
UNTR	2015	66.89%	7.11%	57%	214.77%	17.94
UNTR	2016	10.66%	11.98%	50%	229.88%	17.97
UNVR	2012	99.96%	121.94%	202%	66.83%	16.30
UNVR	2013	99.93%	125.81%	214%	69.64%	15.83
UNVR	2014	44.67%	124.78%	211%	71.49%	16.47
UNVR	2015	99.88%	121.22%	226%	65.40%	16.57
UNVR	2016	99.69%	135.85%	256%	60.56%	16.63
WIKA	2012	26.98%	17.95%	289%	110.19%	16.21
WIKA	2013	27.36%	19.35%	290%	112.25%	16.35
WIKA	2014	16.40%	15.08%	220%	111.86%	16.58
WIKA	2015	17.80%	12.93%	260%	118.52%	16.79
WIKA	2016	25.08%	9.51%	146%	147.56%	17.26
WSKT	2012	8.00%	12.66%	317%	147.00%	15.94
WSKT	2013	30.01%	15.44%	269%	143.00%	15.99
WSKT	2014	19.89%	17.59%	340%	132.00%	16.34
WSKT	2015	20.00%	10.80%	212%	116.00%	17.23
WSKT	2016	28.35%	10.81%	266%	117.00%	17.93

Lampiran 3
Statistik Deskriptif

	DPR	CR	DER	ROE	Ln (Total Aset)
Mean	0.412641	2.209345	1.100133	0.245865	16.94460
Median	0.431400	1.771900	0.940000	0.148100	16.63431
Maximum	0.999600	6.300000	3.400000	1.358500	19.38330
Minimum	0.040900	0.605600	0.200000	0.045000	15.16033
Std. Dev.	0.234193	1.267640	0.804843	0.287493	1.031714
Skewness	0.596447	1.322445	1.143799	2.960325	0.593542
Kurtosis	3.175667	4.261443	3.425961	10.79143	2.657108
Jarque-Bera	4.543297	26.83339	16.92047	299.2514	4.771077
Probability	0.103142	0.000001	0.000212	0.000000	0.092039
Sum	30.94810	165.7009	82.51000	18.43990	1270.845
Sum Sq. Dev.	4.058614	118.9114	47.93510	6.116253	78.76811
Observations	75	75	75	75	75

Lampiran 4
Uji *Chow*

Redundant Fixed Effects Tests
Equation: HITUNG1
Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	7.269816	(14,56)	0.0000
Cross-section Chi-square	77.687526	14	0.0000

Lampiran 5
Uji Hausmann

Correlated Random Effects - Hausman Test
Equation: HITUNG1
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	3.865750	4	0.4245

Lampiran 6
Model

Dependent Variable: DPR
Method: Panel EGLS (Cross-section random effects)
Date: 01/20/19 Time: 22:56
Sample: 2012 2016
Periods included: 5
Cross-sections included: 15
Total panel (balanced) observations: 75
Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.736733	0.654352	1.125897	0.2641
CR	-0.015055	0.025727	-0.585188	0.5603
DER	-0.050066	0.045142	-1.109071	0.2712
ROE	0.481374	0.146596	3.283686	0.0016
TOT_AS	-0.020898	0.035714	-0.585133	0.5603

Effects Specification

	S.D.	Rho
Cross-section random	0.151723	0.6259
Idiosyncratic random	0.117311	0.3741

Weighted Statistics

R-squared	0.159167	Mean dependent var	0.134849
Adjusted R-squared	0.111120	S.D. dependent var	0.124308
S.E. of regression	0.117198	Sum squared resid	0.961479
F-statistic	3.312705	Durbin-Watson stat	1.843236
Prob(F-statistic)	0.015221		

Unweighted Statistics

R-squared	0.422524	Mean dependent var	0.412641
Sum squared resid	2.343752	Durbin-Watson stat	0.756152

Lampiran 7
Uji *Multikolinearitas* Variabel Independen

	CR	DER	ROE	TOT_AS
CR	1	-0.485262	-0.151305	-0.361906
DER	-0.485262	1	0.291784	-0.038218
ROE	-0.151305	0.291784	1	-0.306528
TOT_AS	-0.361906	-0.038218	-0.306528	1

Lampiran 8
Uji *Glejser*

Dependent Variable: RESABS
Method: Panel Least Squares
Date: 01/20/19 Time: 23:00
Sample: 2012 2016
Periods included: 5
Cross-sections included: 15
Total panel (balanced) observations: 75

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.347379	0.681071	-0.510049	0.6120
CR	0.002600	0.021349	0.121790	0.9035
DER	0.049881	0.046185	1.080025	0.2848
ROE	-0.161608	0.265770	-0.608074	0.5456
TOT_AS	0.027818	0.037235	0.747089	0.4581

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.549387	Mean dependent var	0.144875
Adjusted R-squared	0.404547	S.D. dependent var	0.101980
S.E. of regression	0.078693	Akaike info criterion	-2.031988
Sum squared resid	0.346787	Schwarz criterion	-1.444891
Log likelihood	95.19955	Hannan-Quinn criter.	-1.797567
F-statistic	3.793058	Durbin-Watson stat	2.085917
Prob(F-statistic)	0.000065		

Lampiran 9
Tabel *Durbin Watson* (DW), α = 5%

	k=1		k=2		k=3		k=4		k=5	
n	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.6102	1.4002								
7	0.6996	1.3564	0.4672	1.8964						
8	0.7629	1.3324	0.5591	1.7771	0.3674	2.2866				
9	0.8243	1.3199	0.6291	1.6993	0.4548	2.1282	0.2957	2.5881		
10	0.8791	1.3197	0.6972	1.6413	0.5253	2.0163	0.3760	2.4137	0.2427	2.8217
11	0.9273	1.3241	0.7580	1.6044	0.5948	1.9280	0.4441	2.2833	0.3155	2.6446
12	0.9708	1.3314	0.8122	1.5794	0.6577	1.8640	0.5120	2.1766	0.3796	2.5061
13	1.0097	1.3404	0.8612	1.5621	0.7147	1.8159	0.5745	2.0943	0.4445	2.3897
14	1.0450	1.3503	0.9054	1.5507	0.7667	1.7788	0.6321	2.0296	0.5052	2.2959
15	1.0770	1.3605	0.9455	1.5432	0.8140	1.7501	0.6852	1.9774	0.5620	2.2198
16	1.1062	1.3709	0.9820	1.5386	0.8572	1.7277	0.7340	1.9351	0.6150	2.1567
17	1.1330	1.3812	1.0154	1.5361	0.8968	1.7101	0.7790	1.9005	0.6641	2.1041
18	1.1576	1.3913	1.0461	1.5353	0.9331	1.6961	0.8204	1.8719	0.7098	2.0600
19	1.1804	1.4012	1.0743	1.5355	0.9666	1.6851	0.8588	1.8482	0.7523	2.0226
20	1.2015	1.4107	1.1004	1.5367	0.9976	1.6763	0.8943	1.8283	0.7918	1.9908
21	1.2212	1.4200	1.1246	1.5385	1.0262	1.6694	0.9272	1.8116	0.8286	1.9635
22	1.2395	1.4289	1.1471	1.5408	1.0529	1.6640	0.9578	1.7974	0.8629	1.9400
23	1.2567	1.4375	1.1682	1.5435	1.0778	1.6597	0.9864	1.7855	0.8949	1.9196
24	1.2728	1.4458	1.1878	1.5464	1.1010	1.6565	1.0131	1.7753	0.9249	1.9018
25	1.2879	1.4537	1.2063	1.5495	1.1228	1.6540	1.0381	1.7666	0.9530	1.8863
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523	1.0616	1.7591	0.9794	1.8727
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510	1.0836	1.7527	1.0042	1.8608
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503	1.1044	1.7473	1.0276	1.8502
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499	1.1241	1.7426	1.0497	1.8409
30	1.3520	1.4894	1.2837	1.5666	1.2138	1.6498	1.1426	1.7386	1.0706	1.8326
31	1.3630	1.4957	1.2969	1.5701	1.2292	1.6500	1.1602	1.7352	1.0904	1.8252
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505	1.1769	1.7323	1.1092	1.8187
33	1.3834	1.5078	1.3212	1.5770	1.2576	1.6511	1.1927	1.7298	1.1270	1.8128
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519	1.2078	1.7277	1.1439	1.8076
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528	1.2221	1.7259	1.1601	1.8029
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539	1.2358	1.7245	1.1755	1.7987
37	1.4190	1.5297	1.3635	1.5904	1.3068	1.6550	1.2489	1.7233	1.1901	1.7950
38	1.4270	1.5348	1.3730	1.5937	1.3177	1.6563	1.2614	1.7223	1.2042	1.7916
39	1.4347	1.5396	1.3821	1.5969	1.3283	1.6575	1.2734	1.7215	1.2176	1.7886
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589	1.2848	1.7209	1.2305	1.7859
41	1.4493	1.5490	1.3992	1.6031	1.3480	1.6603	1.2958	1.7205	1.2428	1.7835
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617	1.3064	1.7202	1.2546	1.7814
43	1.4628	1.5577	1.4151	1.6091	1.3663	1.6632	1.3166	1.7200	1.2660	1.7794
44	1.4692	1.5619	1.4226	1.6120	1.3749	1.6647	1.3263	1.7200	1.2769	1.7777
45	1.4754	1.5660	1.4298	1.6148	1.3832	1.6662	1.3357	1.7200	1.2874	1.7762
46	1.4814	1.5700	1.4368	1.6176	1.3912	1.6677	1.3448	1.7201	1.2976	1.7748
47	1.4872	1.5739	1.4435	1.6204	1.3989	1.6692	1.3535	1.7203	1.3073	1.7736
48	1.4928	1.5776	1.4500	1.6231	1.4064	1.6708	1.3619	1.7206	1.3167	1.7725
49	1.4982	1.5813	1.4564	1.6257	1.4136	1.6723	1.3701	1.7210	1.3258	1.7716
50	1.5035	1.5849	1.4625	1.6283	1.4206	1.6739	1.3779	1.7214	1.3346	1.7708