

## LAMPIRAN

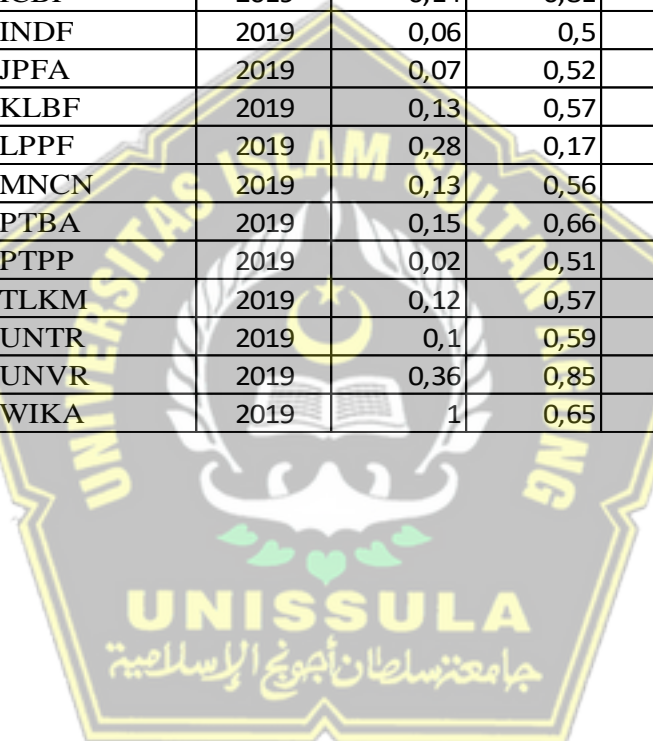
### Lampiran 1 Daftar Sample Perusahaan Jakarta Islamic Index (JII)

| NO | KODE | NAMA PERUSAHAAN                              |
|----|------|----------------------------------------------|
| 1  | AKRA | AKR Corporindo Tbk                           |
| 2  | ANTM | Aneka Tambang (Persero) Tbk                  |
| 3  | ASII | Astra International Tbk                      |
| 4  | BSDE | Bumi Serpong Damai Tbk                       |
| 5  | BTPS | Bank Tabungan Pensiunan Nasional Syariah Tbk |
| 6  | CPIN | Charoen Pokphand Indonesia Tbk               |
| 7  | CTRA | Ciputra Development Tbk                      |
| 8  | ERAA | Erajaya Swasembada Tbk                       |
| 9  | ICBP | Indofood CBP Sukses Makmur Tbk               |
| 10 | INDF | Indofood Sukses Makmur Tbk                   |
| 11 | JPFA | Japfa Comfeed Indonesia Tbk                  |
| 12 | KLBF | Kalbe Farma Tbk                              |
| 13 | LPPF | Matahari Department Store Tbk                |
| 14 | MNCN | Media Nusantara Citra Tbk                    |
| 15 | PTBA | Tambang Batu Bara Bukit Asam (Persero) Tbk   |
| 16 | PTPP | PP (Persero) Tbk                             |
| 17 | TLKM | Telekomunikasi Indonesia (Persero) Tbk       |
| 18 | UNTR | United Tractors Tbk                          |
| 19 | UNVR | Unilever Indonesia Tbk                       |
| 20 | WIKA | Wijaya Karya (Persero) Tbk                   |

## Lampiran 2 Hasil Tabulasi Data

| NO | PERUSAHAAN | TAHUN | ROA  | KI   | DER  | UP    |
|----|------------|-------|------|------|------|-------|
| 1  | AKRA       | 2017  | 0,08 | 0,58 | 0,86 | 30,45 |
| 2  | ANTM       | 2017  | 0    | 0,65 | 0,62 | 31,03 |
| 3  | ASII       | 2017  | 0,08 | 0,5  | 0,89 | 33,32 |
| 4  | BSDE       | 2017  | 0,11 | 0,61 | 0,57 | 31,46 |
| 5  | BTPS       | 2017  | 0,07 | 0,9  | 0,73 | 29,85 |
| 6  | CPIN       | 2017  | 0,1  | 0,56 | 0,56 | 30,83 |
| 7  | CTRA       | 2017  | 0,03 | 0,47 | 1,05 | 31,09 |
| 8  | ERAA       | 2017  | 0,04 | 0,6  | 1,02 | 29,81 |
| 9  | ICBP       | 2017  | 0,11 | 0,81 | 0,56 | 31,08 |
| 10 | INDF       | 2017  | 0,06 | 0,5  | 0,88 | 32,11 |
| 11 | JPFA       | 2017  | 0,05 | 0,51 | 1,15 | 30,68 |
| 12 | KLBF       | 2017  | 0,15 | 0,57 | 0,2  | 30,44 |
| 13 | LPPF       | 2017  | 0,35 | 0,17 | 1,33 | 29,32 |
| 14 | MNCN       | 2017  | 0,1  | 0,58 | 0,54 | 30,34 |
| 15 | PTBA       | 2017  | 0,21 | 0,65 | 0,59 | 30,72 |
| 16 | PTPP       | 2017  | 0,04 | 0,51 | 1,93 | 31,36 |
| 17 | TLKM       | 2017  | 0,16 | 0,58 | 0,77 | 32,92 |
| 18 | UNTR       | 2017  | 0,09 | 0,59 | 0,73 | 32,04 |
| 19 | UNVR       | 2017  | 0,37 | 0,85 | 2,65 | 30,57 |
| 20 | WIKA       | 2017  | 0,03 | 0,65 | 2,12 | 31,45 |
| 21 | AKRA       | 2018  | 0,08 | 0,59 | 1,01 | 30,62 |
| 22 | ANTM       | 2018  | 0,03 | 0,65 | 0,69 | 31,14 |
| 23 | ASII       | 2018  | 0,08 | 0,5  | 0,98 | 33,47 |
| 24 | BSDE       | 2018  | 0,03 | 0,6  | 0,72 | 31,58 |
| 25 | BTPS       | 2018  | 0,08 | 0,8  | 0,51 | 30,12 |
| 26 | CPIN       | 2018  | 0,16 | 0,56 | 0,43 | 30,95 |
| 27 | CTRA       | 2018  | 0,04 | 0,47 | 1,06 | 31,17 |
| 28 | ERAA       | 2018  | 0,07 | 0,55 | 1,63 | 30,17 |
| 29 | ICBP       | 2018  | 0,14 | 0,81 | 0,51 | 31,17 |
| 30 | INDF       | 2018  | 0,05 | 0,5  | 0,93 | 32,2  |
| 31 | JPFA       | 2018  | 0,1  | 0,52 | 1,26 | 30,77 |
| 32 | KLBF       | 2018  | 0,14 | 0,57 | 0,19 | 30,53 |
| 33 | LPPF       | 2018  | 0,22 | 0,17 | 1,77 | 29,25 |
| 34 | MNCN       | 2018  | 0,1  | 0,57 | 0,54 | 30,42 |
| 35 | PTBA       | 2018  | 0,21 | 0,65 | 0,49 | 30,82 |
| 36 | PTPP       | 2018  | 0,04 | 0,51 | 2,22 | 31,59 |
| 37 | TLKM       | 2018  | 0,13 | 0,57 | 0,76 | 32,96 |

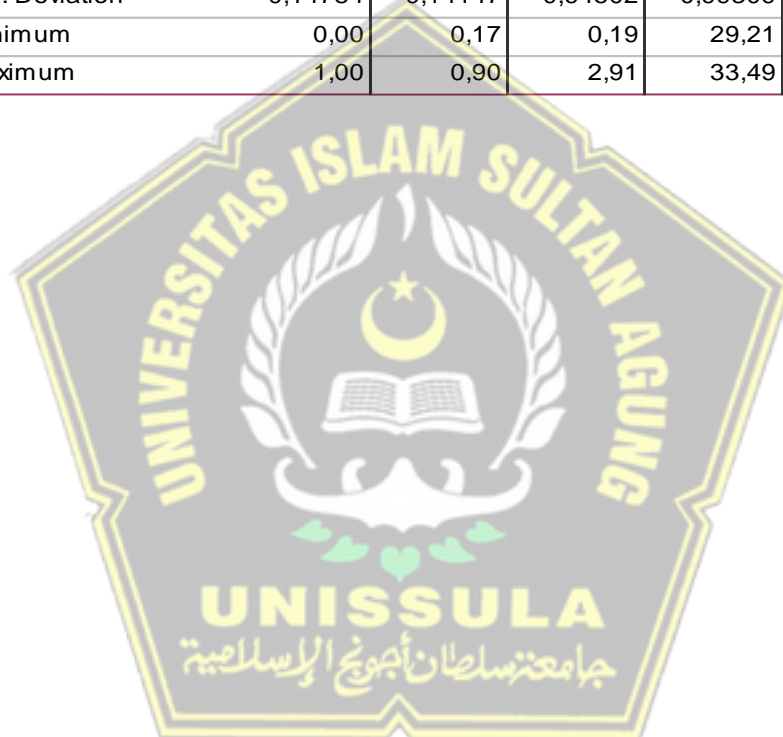
|    |      |      |      |      |      |       |
|----|------|------|------|------|------|-------|
| 38 | UNTR | 2018 | 0,1  | 0,59 | 1,04 | 32,39 |
| 39 | UNVR | 2018 | 0,47 | 0,85 | 1,58 | 30,6  |
| 40 | WIKA | 2018 | 0,04 | 0,65 | 2,44 | 31,59 |
| 41 | AKRA | 2019 | 0,03 | 0,59 | 1,13 | 30,69 |
| 42 | ANTM | 2019 | 0,01 | 0,65 | 0,67 | 31,04 |
| 43 | ASII | 2019 | 0,08 | 0,5  | 0,88 | 33,49 |
| 44 | BSDE | 2019 | 0,06 | 0,6  | 0,62 | 31,63 |
| 45 | BTPS | 2019 | 0,09 | 0,7  | 0,45 | 30,36 |
| 46 | CPIN | 2019 | 0,12 | 0,56 | 0,39 | 31,01 |
| 47 | CTRA | 2019 | 0,04 | 0,47 | 1,04 | 31,22 |
| 48 | ERAA | 2019 | 0,03 | 0,55 | 0,96 | 29,91 |
| 49 | ICBP | 2019 | 0,14 | 0,81 | 0,45 | 31,29 |
| 50 | INDF | 2019 | 0,06 | 0,5  | 0,77 | 32,2  |
| 51 | JPFA | 2019 | 0,07 | 0,52 | 1,2  | 30,86 |
| 52 | KLBF | 2019 | 0,13 | 0,57 | 0,21 | 30,64 |
| 53 | LPPF | 2019 | 0,28 | 0,17 | 1,77 | 29,21 |
| 54 | MNCN | 2019 | 0,13 | 0,56 | 0,42 | 30,51 |
| 55 | PTBA | 2019 | 0,15 | 0,66 | 0,42 | 30,89 |
| 56 | PTPP | 2019 | 0,02 | 0,51 | 2,41 | 31,71 |
| 57 | TLKM | 2019 | 0,12 | 0,57 | 0,89 | 33,03 |
| 58 | UNTR | 2019 | 0,1  | 0,59 | 0,83 | 32,35 |
| 59 | UNVR | 2019 | 0,36 | 0,85 | 2,91 | 30,66 |
| 60 | WIKA | 2019 | 1    | 0,65 | 2,23 | 31,76 |



### Lampiran 3 Hasil Statistik Deskriptif

#### Hasil Uji Statistik Deskriptif

|                |         | Statistics |         |         |         |         |
|----------------|---------|------------|---------|---------|---------|---------|
|                |         | x1         | x2      | x3      | x4      | y       |
| N              | Valid   | 60         | 60      | 60      | 60      | 60      |
|                | Missing | 0          | 0       | 0       | 0       | 0       |
| Mean           |         | 0,1262     | 0,5852  | 1,0195  | 31,1478 | 0,1061  |
| Median         |         | 0,0921     | 0,5765  | 0,8699  | 31,0216 | 0,0921  |
| Std. Deviation |         | 0,14784    | 0,14147 | 0,64502 | 0,99309 | 0,18851 |
| Minimum        |         | 0,00       | 0,17    | 0,19    | 29,21   | -0,46   |
| Maximum        |         | 1,00       | 0,90    | 2,91    | 33,49   | 1,06    |



## Lampiran 4 Hasil Uji Asumsi Klasik

### 1. Hasil Uji Normalitas

#### Hasil Uji Normalitas

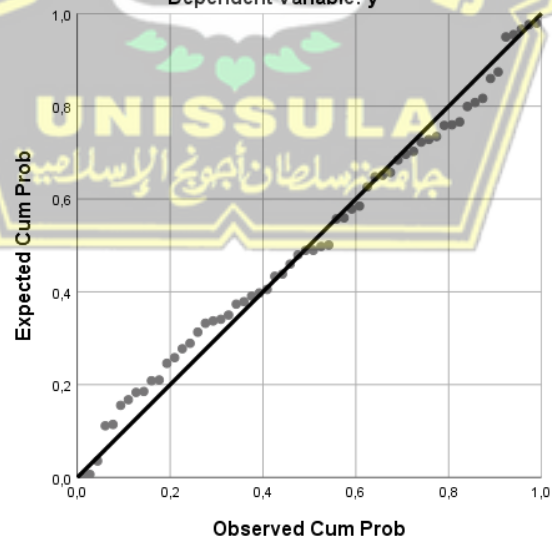
#### One-Sample Kolmogorov-Smirnov Test

|                                  |                          | Unstandardized Residual |
|----------------------------------|--------------------------|-------------------------|
| N                                |                          | 60                      |
| Normal Parameters <sup>a,b</sup> | Mean                     | 0,0000000               |
|                                  | Std. Deviation           | 0,14714721              |
|                                  | Most Extreme Differences |                         |
|                                  | Absolute                 | 0,064                   |
|                                  | Positive                 | 0,059                   |
|                                  | Negative                 | -0,064                  |
| Test Statistic                   |                          | 0,064                   |
| Asymp. Sig. (2-tailed)           |                          | ,200 <sup>c,d</sup>     |

#### Uji Normalitas Dengan Grafik P-Plot

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: y



## 2. Hasil Uji Multikolinearitas

### Uji Multikolonieritas

| Model |    | Collinearity Statistics |       |
|-------|----|-------------------------|-------|
|       |    | Tolerance               | VIF   |
| 1     | x1 | 0,859                   | 1,165 |
|       | x2 | 0,973                   | 1,027 |
|       | x3 | 0,876                   | 1,141 |
|       | x4 | 0,980                   | 1,021 |

## 3. Hasil Uji Autokorelasi

### Hasil Uji Autokorelasi

#### Model Summary<sup>b</sup>

| Model | Durbin-Watson |
|-------|---------------|
| 1     | 1,470         |

a. Predictors: (Constant), x4, x3, x2, x1

b. Dependent Variable: y

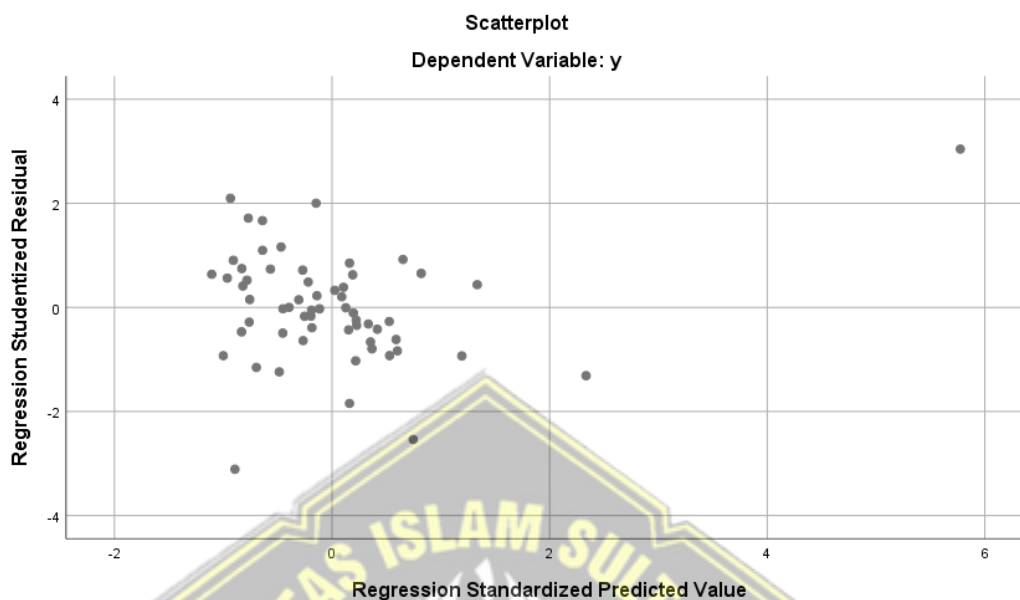
## 4. Hasil Heteroskedastisitas

### Hasil Uji Heteroskedastisitas

#### Coefficients<sup>a</sup>

| Model |            |        | Standardized Coefficients Beta | t      | Sig.   |       |
|-------|------------|--------|--------------------------------|--------|--------|-------|
| 1     | (Constant) | 0,564  | 0,398                          | 1,417  | 0,162  |       |
|       | x1         | 0,105  | 0,091                          | 0,161  | 1,155  | 0,253 |
|       | x2         | 0,012  | 0,090                          | 0,017  | 0,132  | 0,895 |
|       | x3         | 0,013  | 0,021                          | 0,086  | 0,619  | 0,538 |
|       | x4         | -0,016 | 0,013                          | -0,161 | -1,230 | 0,224 |

### Uji Heteroskedastisitas dengan grafik scatterplot



#### 5. Hasil Uji Regresi Linier Berganda

##### Model Persamaan Regresi

| Coefficients <sup>a</sup> |                                  |                           |       |        |        |       |
|---------------------------|----------------------------------|---------------------------|-------|--------|--------|-------|
| Model                     |                                  | Standardized Coefficients |       | t      | Sig.   |       |
|                           |                                  | Beta                      |       |        |        |       |
| 1                         | (Constant)                       | -1,051                    | 0,631 | -1,664 | 0,102  |       |
|                           | <i>Profitabilitas</i>            | 0,796                     | 0,145 | 0,624  | 5,497  | 0,000 |
|                           | <i>Kepemilikan Institusional</i> | 0,160                     | 0,142 | 0,120  | 1,127  | 0,265 |
|                           | <i>Leverage</i>                  | -0,037                    | 0,033 | -0,128 | -1,138 | 0,260 |
|                           | <i>Ukuran Perusahaan</i>         | 0,032                     | 0,020 | 0,169  | 1,591  | 0,117 |

a. Dependent Variable: y

## 6. Hasil Uji F

### Uji Statistik F

| ANOVA <sup>a</sup> |            |                |    |             |       |                   |
|--------------------|------------|----------------|----|-------------|-------|-------------------|
| Model              |            | Sum of Squares | df | Mean Square | F     | Sig.              |
| 1                  | Regression | 0,819          | 4  | 0,205       | 8,817 | ,000 <sup>b</sup> |
|                    | Residual   | 1,277          | 55 | 0,023       |       |                   |
|                    | Total      | 2,097          | 59 |             |       |                   |

a. Dependent Variable: y

b. Predictors: (Constant), ukuran perusahaan, *leverage*, kepemilikan institusional,

## 7. Koefisien Determinasi

### Uji Koefisien Determinasi (R<sup>2</sup>)

| Model Summary <sup>b</sup> |                   |                 |                   |                            |                   |               |
|----------------------------|-------------------|-----------------|-------------------|----------------------------|-------------------|---------------|
| Model                      | R                 | R Square        | Adjusted R Square | Std. Error of the Estimate | Change Statistics | Durbin-Watson |
|                            |                   | R Square Change |                   |                            |                   |               |
| 1                          | ,625 <sup>a</sup> | 0,391           | 0,346             | 0,15240                    | 0,391             | 1,470         |

a. Predictors: (Constant), x4, x3, x2, x1

b. Dependent Variable: y