

LAMPIRAN

Lampiran 1

Daftar Perusahaan Sektor Aneka Industri yang Masuk Perhitungan Indeks Saham Syariah Indonesia Periode 2016-2018 yang Menjadi Populasi

NO.	KODE SAHAM	NAMA PERUSAHAAN
1	ASII	PT. Astra International Tbk.
2	AUTO	PT. Astra Otoparts Tbk.
3	BATA	PT. Sepatu Bata Tbk.
4	BOLT	PT. Garuda Metalindo Tbk.
5	BRAM	PT. Indo Kordsa Tbk.
6	GDYR	PT. Goodyear Indonesia Tbk.
7	INDR	PT. Indo-Rama Synthetics Tbk.
8	INDS	PT. Indospring Tbk.
9	KBLI	PT. KMI Wire & Cable Tbk.
10	KBLM	PT. Kabelindo Murni Tbk.
11	MASA	PT. Multistrada Arah Sarana Tbk
12	PTSN	PT. Sat Nusapersada Tbk
13	RICY	PT. Ricky Putra Globalindo Tbk
14	SCCO	PT. Supreme Cable Manufacturing & Commerce Tbk.
15	SMSM	PT. Selamat Sempurna Tbk.
16	STAR	PT. Buana Artha Anugerah Tbk.
17	TFCO	PT. Tifico Fiber Indonesia Tbk.
18	TRIS	PT. Trisula International Tbk
19	VOKS	PT. Voksel Electric Tbk.

Sumber: www.idx.co.id (data diolah)

**Data Rata-Rata *Return* Saham Perusahaan Sektor Aneka Industri, ISSI &
IHSG Periode 2016-2018.**

Periode	Return Saham	ISSI	IHSG
2016	33,87%	20,87%	17,03%
2017	32,71%	10,79%	20,46%
2018	90,00%	-3,02%	-2,28%

Sumber: www.indopremeir.com (data diolah)

Data *Return* Saham (Dalam Bentuk Persentase)

NO.	KODE SAHAM	RETURN SAHAM		
		2016	2017	2018
1	ASII	37,92%	0,30%	-0,90%
2	AUTO	28,13%	0,49%	-28,64%
3	BATA	-12,22%	-27,85%	5,26%
4	BOLT	-32,64%	22,36%	-1,52%
5	BRAM	42,63%	10,49%	-17,29%
6	GDYR	-29,54%	-11,46%	14,12%
7	INDR	6,58%	54,32%	374,00%
8	INDS	131,43%	55,56%	76,19%
9	KBLI	131,93%	54,35%	-29,11%
10	KBLM	81,82%	17,50%	-11,35%
11	MASA	-23,08%	3,70%	157,14%
12	PTSN	-22,08%	211,67%	964,17%
13	RICY	-3,14%	-2,60%	9,33%
14	SCCO	95,30%	23,71%	-3,33%
15	SMSM	-17,65%	28,06%	11,55%
16	STAR	12,00%	76,79%	-13,13%
17	TFCO	13,33%	-22,55%	-15,82%
18	TRIS	12,00%	-8,33%	-28,57%
19	VOKS	49,49%	6,48%	-3,85%

Sumber: www.idx.co.id & www.idnfinancials.com (data diolah dari financial statement).

Lampiran 1

Data Return On Asset (ROA) (Dalam bentuk persentase)

NO.	KODE SAHAM	RETURN ON ASSETS		
		2016	2017	2018
1	ASII	6,99%	7,84%	7,94%
2	AUTO	3,31%	3,71%	4,29%
3	BATA	5,25%	6,27%	7,75%
4	BOLT	9,26%	7,84%	5,77%
5	BRAM	7,53%	8,07%	6,54%
6	GDYR	1,47%	-3,76%	0,40%
7	INDR	0,17%	0,23%	1,23%
8	INDS	2,00%	4,67%	7,74%
9	KBLI	17,87%	11,91%	7,26%
10	KBLM	3,32%	3,56%	3,13%
11	MASA	-1,10%	-1,23%	-2,78%
12	PTSN	1,82%	0,73%	4,17%
13	RICY	1,09%	1,21%	1,20%
14	SCCO	13,90%	6,72%	6,10%
15	SMSM	22,27%	22,73%	22,62%
16	STAR	0,07%	0,10%	3,00%
17	TFCO	1,93%	0,99%	-0,15%
18	TRIS	7,32%	6,13%	3,11%
19	VOKS	9,59%	7,88%	4,24%

Sumber: www.idx.co.id & www.idnfinancials.com (data diolah dari financial statement).

Lampiran 1

Data Return On Equity (ROE) (Dalam Bentuk Persentase)

NO.	KODE SAHAM	RETURN ON EQUITY		
		2016	2017	2018
1	ASII	13,08%	14,82%	15,70%
2	AUTO	4,59%	5,09%	6,04%
3	BATA	7,58%	9,26%	10,67%
4	BOLT	11,61%	12,94%	10,26%
5	BRAM	11,28%	11,32%	8,79%
6	GDYR	2,94%	-1,67%	0,93%
7	INDR	0,49%	0,62%	17,85%
8	INDS	2,40%	5,30%	5,04%
9	KBLI	25,30%	20,09%	11,06%
10	KBLM	6,63%	5,56%	4,95%
11	MASA	-1,98%	-2,40%	-2,55%
12	PTSN	2,39%	0,98%	17,23%
13	RICY	3,40%	3,85%	4,15%
14	SCCO	27,91%	9,89%	8,73%
15	SMSM	31,78%	30,38%	29,46%
16	STAR	0,09%	0,12%	0,03%
17	TFCO	2,14%	1,11%	-0,17%
18	TRIS	13,51%	9,38%	5,52%
19	VOKS	23,92%	20,42%	11,43%

Sumber: www.idx.co.id & www.idnfinancials.com (data diolah dari financial statement).

Lampiran 1

Data *Earning per Share (EPS)* (Dalam Bentuk Desimal/Kali)

NO.	KODE SAHAM	<i>EARNING PER SHARE</i>		
		2016	2017	2018
1	ASII	374,374	466,387	535,350
2	AUTO	86,769	114,406	126,770
3	BATA	32,486	41,273	52,270
4	BOLT	46,286	39,600	32,050
5	BRAM	575,255	672,111	546,140
6	GDYR	54,272	-29,548	17,850
7	INDR	48,059	32,880	1367,300
8	INDS	75,807	173,747	169,240
9	KBLI	83,434	90,216	62,580
10	KBLM	18,935	39,304	36,320
11	MASA	-9,787	-11,913	-28,230
12	PTSN	9,137	3,766	98,100
13	RICY	17,876	19,584	18,280
14	SCCO	1656,224	1310,010	1280,380
15	SMSM	78,644	86,727	96,710
16	STAR	0,056	0,087	0,004
17	TFCO	17,348	9,192	-1,390
18	TRIS	5,342	1,425	5,650
19	VOKS	192,566	39,995	25,380

Sumber: www.idx.co.id & www.idnfinancials.com (data diolah dari financial statement).

Lampiran 1

Data Price to Book Value Ratio (PBVR) (Dalam Bentuk Desimal/kali)

NO.	KODE SAHAM	PRICE TO BOOK VALUE RATIO		
		2016	2017	2018
1	ASII	2,39	2,15	1,91
2	AUTO	0,94	0,92	0,63
3	BATA	1,84	1,28	1,26
4	BOLT	1,96	3,20	3,08
5	BRAM	1,13	1,13	0,86
6	GDYR	1,04	0,96	1,00
7	INDR	0,13	0,21	0,71
8	INDS	0,26	0,39	0,67
9	KBLI	0,84	0,96	0,66
10	KBLM	0,84	0,40	0,35
11	MASA	0,54	0,56	1,32
12	PTSN	0,16	0,48	3,49
13	RICY	0,24	0,22	0,24
14	SCCO	1,23	0,68	0,61
15	SMSM	3,57	3,95	3,91
16	STAR	0,55	0,97	0,84
17	TFCO	1,26	0,95	0,73
18	TRIS	1,01	0,91	0,63
19	VOKS	1,82	1,59	1,44

Sumber: www.idx.co.id & www.idnfinancials.com (data diolah dari financial statement).

Lampiran 1

Data Price Earning Ratio (PER) (Dalam Bentuk Desimal/kali)

NO.	KODE SAHAM	PRICE EARNING RATIO		
		2016	2017	2018
1	ASII	22,10	17,80	15,36
2	AUTO	23,63	18,01	11,60
3	BATA	24,32	13,81	11,48
4	BOLT	17,39	24,87	30,27
5	BRAM	11,60	10,97	11,17
6	GDYR	35,38	-57,53	108,68
7	INDR	16,85	38,02	4,33
8	INDS	10,69	7,25	13,12
9	KBLI	3,31	4,72	4,83
10	KBLM	12,68	7,18	6,88
11	MASA	-27,59	-23,50	-25,50
12	PTSN	6,57	49,66	20,29
13	RICY	8,62	7,66	8,97
14	SCCO	4,39	6,87	6,79
15	SMSM	12,46	14,47	14,48
16	STAR	1000,00	1137,93	21500,00
17	TFCO	58,80	85,95	-478,42
18	TRIS	62,90	216,14	38,94
19	VOKS	7,61	7,80	11,82

Sumber: www.idx.co.id & www.idnfinancials.com (data diolah dari financial statement).

Lampiran 1

Data *Debt to Equity Ratio (DER)* (Dalam Bentuk Desimal/kali)

NO.	KODE SAHAM	<i>DEBT TO EQUITY RATIO</i>		
		2016	2017	2018
1	ASII	0,87	0,89	0,98
2	AUTO	0,39	0,37	0,41
3	BATA	0,44	0,48	0,38
4	BOLT	0,25	0,65	0,79
5	BRAM	0,50	0,40	0,35
6	GDYR	1,01	1,31	1,32
7	INDR	1,83	1,77	1,31
8	INDS	0,20	0,14	0,13
9	KBLI	0,42	0,69	0,60
10	KBLM	0,99	0,56	0,58
11	MASA	0,80	0,95	1,02
12	PTSN	0,31	0,33	3,13
13	RICY	2,12	2,19	2,46
14	SCCO	1,01	0,47	0,43
15	SMSM	0,43	0,34	0,30
16	STAR	0,41	0,25	0,25
17	TFCO	0,11	0,12	0,09
18	TRIS	0,85	0,53	0,77
19	VOKS	1,49	1,59	1,69

Sumber: www.idx.co.id & www.idnfinancials.com (data diolah dari financial statement).

Lampiran 2

Hasil Output Uji Normalitas Metode Kolmogorov

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		57
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1.14525072
Most Extreme Differences	Absolute	.200
	Positive	.200
	Negative	-.103
Test Statistic		.200
Asymp. Sig. (2-tailed)		.000 ^c

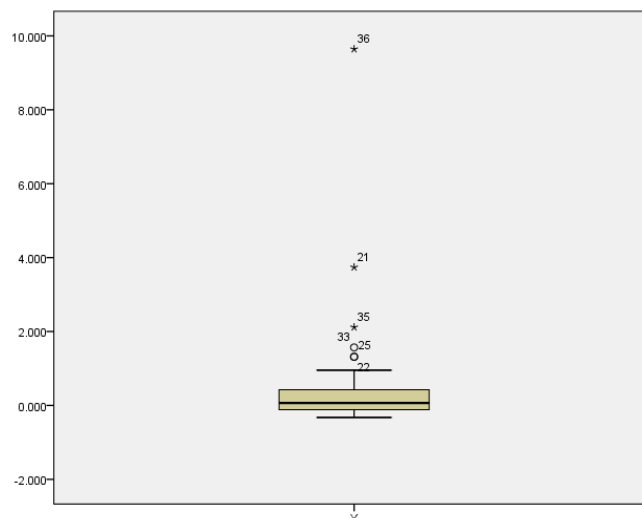
a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Sumber: Data diolah dari SPSS

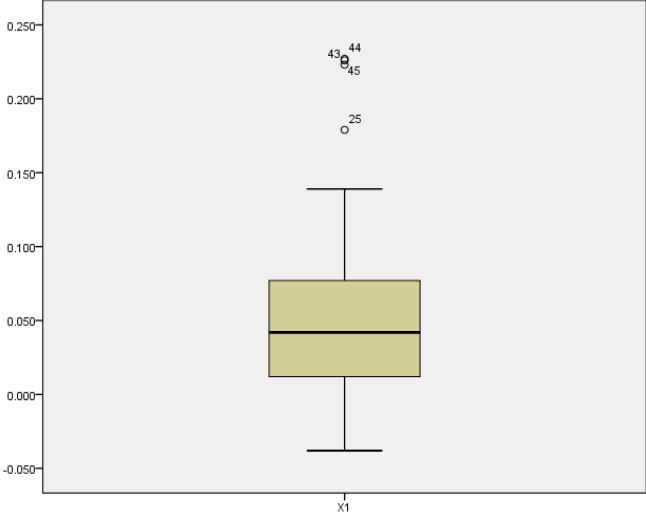
Hasil Output Boxplot Y



Sumber: Data diolah dari SPSS

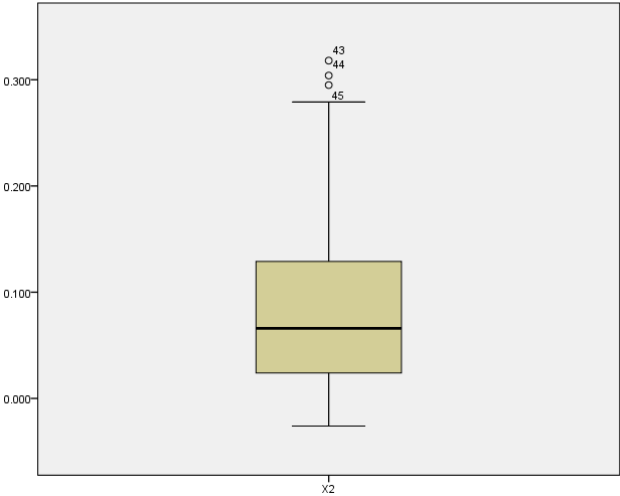
Lampiran 2

Hasil Output Boxplot X1



Sumber: Data diolah dari SPSS

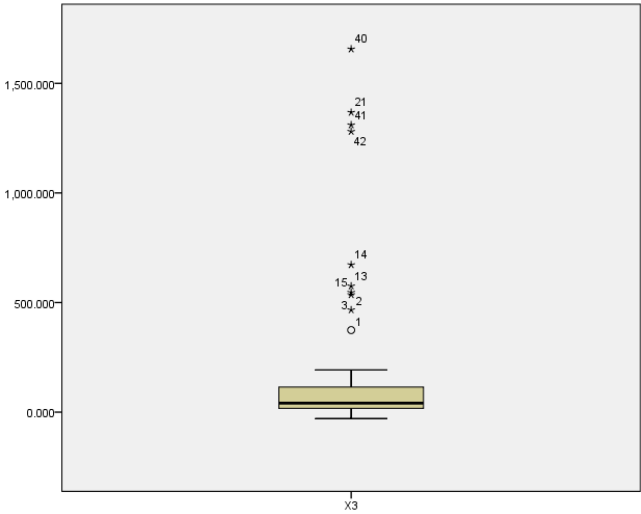
Hasil Output Boxplot X2



Sumber: Data diolah dari SPSS

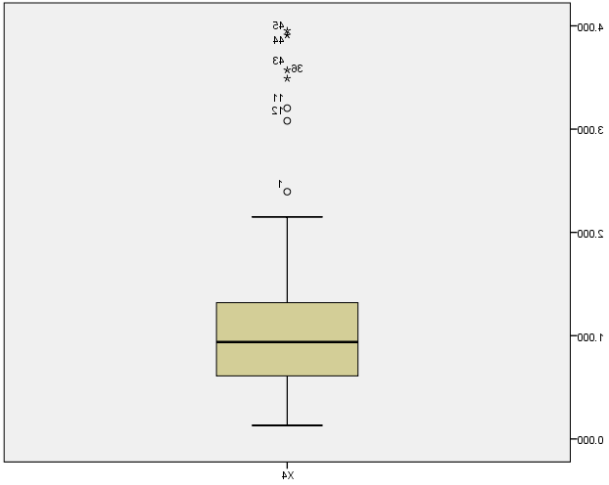
Lampiran 2

Hasil Output Boxplot X3



Sumber: Data diolah dari SPSS

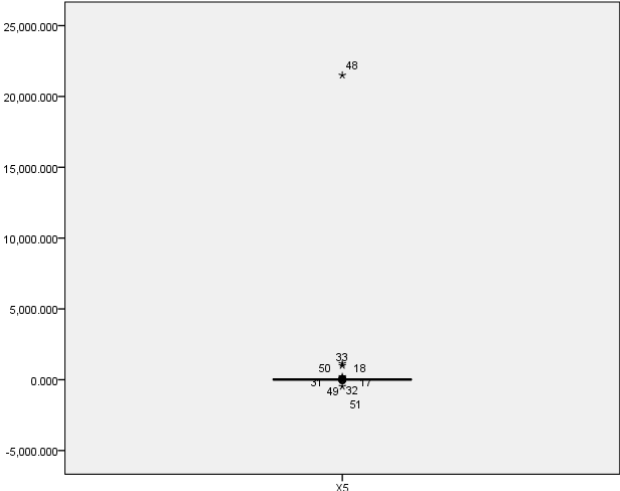
Hasil Output Boxplot X4



Sumber: Data diolah dari SPSS

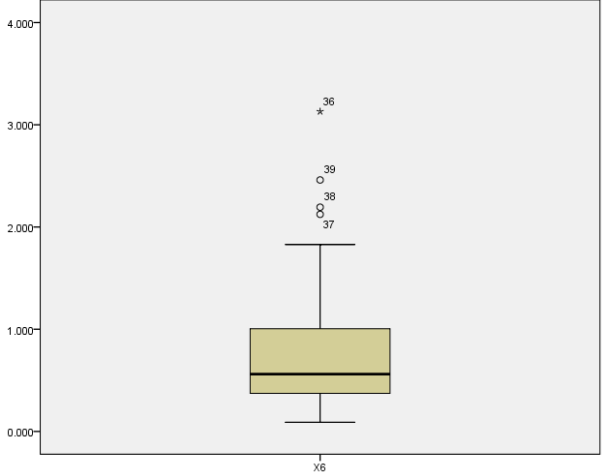
Lampiran 2

Hasil Output Boxplot X5



Sumber: Data diolah dari SPSS

Hasil Output Bolxplot X6



Sumber: Data diolah dari SPSS

Lampiran 2

Hasil Output Hasil Uji Normalitas Setelah Dihilangkan Outlier

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		34
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.37140296
Most Extreme Differences	Absolute	.123
	Positive	.123
	Negative	-.078
Test Statistic		.123
Asymp. Sig. (2-tailed)		.200 ^{c,d}

Sumber: Data diolah dari SPSS

Hasil Output Hasil Uji Multikolinearitas

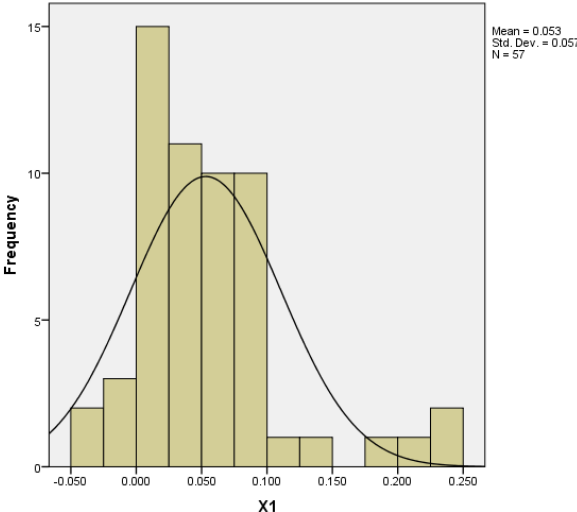
Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.479	.390		-1.230	.225		
	X1	-22.007	9.846	-.893	-2.235	.030	.082	12.212
	X2	11.978	6.819	.745	1.757	.085	.073	13.735
	X3	.000	.001	.085	.597	.553	.653	1.532
	X4	.469	.244	.319	1.922	.060	.476	2.102
	X5	2.516E-5	.000	.051	.430	.669	.946	1.058
	X6	.469	.342	.215	1.371	.177	.530	1.886

Sumber: Data diolah dari SPSS

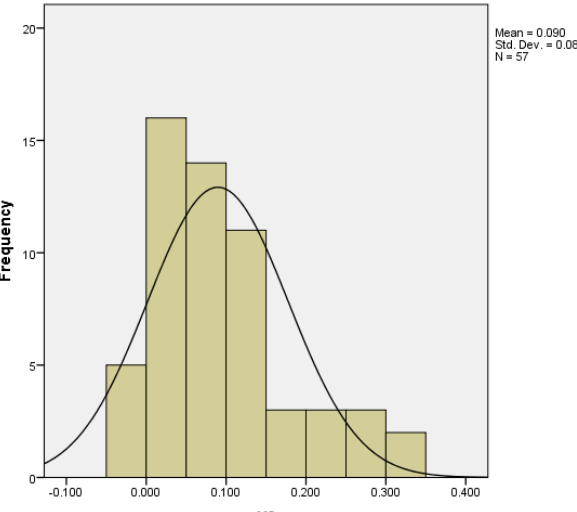
Lampiran 2

Hasil Output Histogram Variabel X1



Sumber: Data diolah dari SPSS

Hasil Output Histogram Variabel X2



Sumber: Data diolah dari SPSS

Lampiran 2

Hasil Output Uji Multikolonieritas Setelah Ditransformasi Ln

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-1.634	1.045		-1.563	.125		
	X2	.112	4.326	.007	.026	.979	.249	4.012
	X3	.001	.001	.200	1.406	.167	.781	1.281
	X4	.455	.273	.309	1.666	.103	.457	2.189
	X5	1.207E-5	.000	.025	.189	.851	.939	1.065
	X6	.919	.303	.419	3.032	.004	.824	1.213
	LG_ROA	-.424	.541	-.162	-.784	.437	.369	2.711

a. Dependent Variable: Y

Sumber: Data diolah dari SPSS

Hasil Output Uji Heteroskedastisitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.074	.244		.303	.763
	X1	-10.895	6.176	-.691	-1.764	.084
	X2	6.827	4.277	.663	1.596	.117
	X3	.000	.000	-.145	-1.049	.299
	X4	.251	.153	.266	1.638	.108
	X5	-1.146E-6	.000	-.004	-.031	.975
	X6	.446	.215	.320	2.079	.043

a. Dependent Variable: RES2

Sumber: Data diolah dari SPSS

Lampiran 2

Hasil Output Uji Heteroskedastisitas Setelah Ditransformasi

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	1.050	1.384		.758	.456
ln_y	-.197	.119	-.327	-1.659	.110
ln_x1	.258	.586	.396	.441	.663
ln_x2	-.856	.731	-1.340	-1.171	.253
ln_x3	.034	.160	.080	.216	.831
ln_x4	.705	.564	.601	1.249	.224
ln_x5	-.573	.543	-.775	-1.056	.301
ln_x6	.298	.347	.259	.858	.399

a. Dependent Variable: abs_res3

Sumber: Data diolah dari SPSS

Hasil Output Uji Autokorelasi

Runs Test

	Unstandardized Residual
Test Value ^a	-.07118
Cases < Test Value	28
Cases >= Test Value	29
Total Cases	57
Number of Runs	21
Z	-2.270
Asymp. Sig. (2-tailed)	.023

a. Median

Sumber: Data diolah dari SPSS

Lampiran 2

Hasil Output Uji Autokorelasi Setelah Transformasi Metode *The Corchrane-Orcutt Two-Step Procedure*

	Unstandardized Residual
Test Value ^a	-.01746
Cases < Test Value	28
Cases >= Test Value	28
Total Cases	56
Number of Runs	27
Z	-.539
Asymp. Sig. (2-tailed)	.590

a. Median

Sumber: Data diolah dari SPSS

Lampiran 3

Hasil Output Uji Statistik F

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	38.815	6	6.469	4.404	.001 ^b
	Residual	73.450	50	1.469		
	Total	112.265	56			

a. Dependent Variable: Y

b. Predictors: (Constant), X6, X4, X3, X5, X1, X2

Sumber: Data diolah dari SPSS

Lampiran 4

Hasil Output Uji Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.588 ^a	.346	.267	1,212019

a. Predictors: (Constant), X6, X4, X3, X5, X1, X2

b. Dependent Variable: Y

Sumber: Data diolah dari SPSS

Lampiran 5

Hasil Output Uji Regresi Linier Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.479	.390		-1.230	.225
	X1	-22.007	9.846	-.893	-2.235	.030
	X2	11.978	6.819	.745	1.757	.085
	X3	.000	.001	.085	.597	.553
	X4	.469	.244	.319	1.922	.060
	X5	2.516E-5	.000	.051	.430	.669
	X6	.469	.342	.215	1.371	.177

a. Dependent Variable: Y

Sumber: Data diolah dari SPSS

Lampiran 6

Hasil Output Uji T

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-.479	.390		-1.230	.225
	X1	-22.007	9.846	-.893	-2.235	.030
	X2	11.978	6.819	.745	1.757	.085
	X3	.000	.001	.085	.597	.553
	X4	.469	.244	.319	1.922	.060
	X5	2.516E-5	.000	.051	.430	.669
	X6	.469	.342	.215	1.371	.177

a. Dependent Variable: Y

Sumber: Data diolah dari SPSS

Daftar Riwayat Hidup

1. Nama Lengkap : Arif Zaini Ghani
2. Tempat/Tanggal Lahir : Aluan Mati, 4 November 1997
3. Agama : Islam
4. Kebangsaan : Indonesia
5. Status Perkawinan : Belum Kawin
6. Alamat : Jl. Perintis Kemerdekaan, RT/RW 006/003, Desa Barabai Darat, Kec. Barabai, Kab. Hulu Sungai Tengah
7. Pendidikan :
 - a. SDN 1 Barabai Darat
 - b. MTsN 1 Barabai
 - c. SMKN 1 Barabai
 - d. Program S-1, Prodi Ekonomi Syariah, Fakultas Ekonomi dan Bisnis Islam, UIN Antasari Banjarmasin, Angkatan 2016
8. Pengalaman Organisasi :
 - a. HMJ Ekonomi Syariah
 - b. DEMA Fakultas Ekonomi dan Bisnis Islam
 - c. HMI Komisariat Fakultas Syariah
9. Orang Tua
 - Nama Ayah : H. Akhmad Rustamie
 - Pekerjaan : Wiraswasta
 - Alamat : Jl. Perintis Kemerdekaan, RT/RW 006/003, Desa Barabai Darat, Kec. Barabai, Kab. HST

Nama Ibu : Hj. Bahriah
Pekerjaan : Ibu Rumah Tangga
Alamat : Jl. Perintis Kemerdekaan, RT/RW 006/003, Desa
Barabai Darat, Kec. Barabai, Kab. HST

10. Saudara : 3 dari 4 bersaudara

Banjarmasin, 03 Juni 2020

Penulis,

Arif Zaini Ghani