

LAMPIRAN 1

Data Input Saham Syariah Periode 2014-2018

No	Kode Emiten	Tahun	X1	X2	X3	Y
1	_ADRO	2014	8,36	12.440	0,76	15,04
	_ADRO	2015	3,35	13.795	0,65	7,83
	_ADRO	2016	3,02	13.436	-0,29	12,06
	_ADRO	2017	3,61	13.548	1,41	9,09
	_ADRO	2018	3,13	14.481	-0,36	7,40
2	_AKRA	2014	8,36	12.440	0,76	19,90
	_AKRA	2015	3,35	13.795	0,65	27,35
	_AKRA	2016	3,02	13.436	-0,29	26,39
	_AKRA	2017	3,61	13.548	1,41	21,17
	_AKRA	2018	3,13	14.481	-0,36	10,21
3	_ASII	2014	8,36	12.440	0,76	15,67
	_ASII	2015	3,35	13.795	0,65	16,79
	_ASII	2016	3,02	13.436	-0,29	22,10
	_ASII	2017	3,61	13.548	1,41	17,80
	_ASII	2018	3,13	14.481	-0,36	14,63
4	_BSDE	2014	8,36	12.440	0,76	8,30
	_BSDE	2015	3,35	13.795	0,65	14,73
	_BSDE	2016	3,02	13.436	-0,29	21,87
	_BSDE	2017	3,61	13.548	1,41	6,65
	_BSDE	2018	3,13	14.481	-0,36	30,24
5	_CTRA	2014	8,36	12.440	0,76	10,50
	_CTRA	2015	3,35	13.795	0,65	17,44
	_CTRA	2016	3,02	13.436	-0,29	32,24
	_CTRA	2017	3,61	13.548	1,41	29,30
	_CTRA	2018	3,13	14.481	-0,36	24,25
6	_ICBP	2014	8,36	12.440	0,76	14,67
	_ICBP	2015	3,35	13.795	0,65	13,09
	_ICBP	2016	3,02	13.436	-0,29	13,89
	_ICBP	2017	3,61	13.548	1,41	27,34
	_ICBP	2018	3,13	14.481	-0,36	34,97
7	_INCO	2014	8,36	12.409	0,76	16,81
	_INCO	2015	3,35	13.796	0,65	23,32
	_INCO	2016	3,02	13.432	-0,29	23,08
	_INCO	2017	3,61	13.611	1,41	13,80
	_INCO	2018	3,13	14.402	-0,36	29,48

8	_INDF	2014	8,36	12.440	0,76	15,25
	_INDF	2015	3,35	13.048	0,65	15,31
	_INDF	2016	3,02	13.436	-0,29	16,11
	_INDF	2017	3,61	13.548	1,41	16,06
	_INDF	2018	3,13	14.481	-0,36	17,40

9	_INTP	2014	8,36	12.440	0,76	17,46
	_INTP	2015	3,35	13.795	0,65	18,86
	_INTP	2016	3,02	13.436	-0,29	13,51
	_INTP	2017	3,61	13.548	1,41	43,45
	_INTP	2018	3,13	14.481	-0,36	32,47
10	_ITMG	2014	8,36	12.440	0,76	5,32
	_ITMG	2015	3,35	13.795	0,65	7,43
	_ITMG	2016	3,02	13.436	-0,29	15,81
	_ITMG	2017	3,61	13.548	1,41	6,83
	_ITMG	2018	3,13	14.481	-0,36	5,76
11	_KLBF	2014	8,36	12.440	0,76	41,52
	_KLBF	2015	3,35	13.795	0,65	30,87
	_KLBF	2016	3,02	13.436	-0,29	31,28
	_KLBF	2017	3,61	13.548	1,41	33,39
	_KLBF	2018	3,13	14.481	-0,36	29,61
12	_LPKR	2014	8,36	12.440	0,76	7,51
	_LPKR	2015	3,35	13.795	0,65	44,61
	_LPKR	2016	3,02	13.436	-0,29	18,75
	_LPKR	2017	3,61	13.548	1,41	13,52
	_LPKR	2018	3,13	14.481	-0,36	9,53
13	_PGAS	2014	8,36	12.440	0,76	16,18
	_PGAS	2015	3,35	13.795	0,65	12,02
	_PGAS	2016	3,02	13.436	-0,29	15,61
	_PGAS	2017	3,61	13.548	1,41	21,88
	_PGAS	2018	3,13	14.481	-0,36	11,84
14	_PTBA	2014	8,36	12.440	0,76	14,29
	_PTBA	2015	3,35	13.795	0,65	5,12
	_PTBA	2016	3,02	13.436	-0,29	20,54
	_PTBA	2017	3,61	13.546	1,41	6,33
	_PTBA	2018	3,13	14.481	-0,36	9,45
15	_SMGR	2014	8,36	12.440	0,76	17,26
	_SMGR	2015	3,35	13.795	0,65	14,96
	_SMGR	2016	3,02	13.436	-0,29	13,94
	_SMGR	2017	3,61	13.548	1,41	29,16
	_SMGR	2018	3,13	14.481	-0,36	24,51
16	_SMRA	2014	8,36	12.440	0,76	15,80
	_SMRA	2015	3,35	13.795	0,65	27,84
	_SMRA	2016	3,02	13.436	-0,29	24,83
	_SMRA	2017	3,61	13.548	1,41	85,60
	_SMRA	2018	3,13	14.481	-0,36	42,83
17	_TLKM	2014	8,36	12.380	0,76	19,73
	_TLKM	2015	3,35	13.780	0,65	20,21

	_TLKM	2016	3,02	13.470	-0,29	20,42
	_TLKM	2017	3,61	13.565	1,41	20,21
	_TLKM	2018	3,13	14.375	-0,36	19,58
18	_UNTR	2014	8,36	12.440	0,76	12,05
	_UNTR	2015	3,35	13.795	0,65	16,41
	_UNTR	2016	3,02	13.436	-0,29	15,85
	_UNTR	2017	3,61	13.548	1,41	17,84
	_UNTR	2018	3,13	14.481	-0,36	8,43
19	_UNVR	2014	8,36	13.064	0,76	42,95
	_UNVR	2015	3,35	13.795	0,65	48,24
	_UNVR	2016	3,02	14.960	-0,29	46,32
	_UNVR	2017	3,61	13.659	1,41	60,89
	_UNVR	2018	3,13	14.072	-0,36	35,57
20	_WIKA	2014	8,36	12.440	0,76	27,91
	_WIKA	2015	3,35	13.795	0,65	25,97
	_WIKA	2016	3,02	13.436	-0,29	39,54
	_WIKA	2017	3,61	13.548	1,41	11,57
	_WIKA	2018	3,13	14.481	-0,36	12,94

Keterangan :

X_1 = Inflasi

X_2 = Nilai Tukar Rupiah

X_3 = Indeks Harga Saham Gabungan

Y = Keputusan Investasi (PER)

LAMPIRAN 2
Statistik Deskriptif Variabel Penelitian

	KEPUTUSAN _INVESTASI	INFLASI	NILAI_TUKAR_RUPI AH	IHSG
Mean	21.06940	4.844000	13549.21	0.434000
Median	17.42000	3.610000	13548.00	0.650000
Maximum	85.60000	8.360000	14960.00	1.410000
Minimum	5.120000	3.020000	12380.00	-0.360000
Std. Dev.	12.74031	2.374733	665.8910	0.675714
Skewness	1.926687	0.798766	-0.288096	0.062103
Kurtosis	8.892108	1.669500	2.456051	1.559356
Jarque-Bera	206.5226	18.00974	2.616154	8.712011
Probability	0.000000	0.000123	0.270339	0.012830
Sum	2106.940	484.4000	1354921.	43.40000
Sum Sq. Dev.	16069.25	558.2964	43897673	45.20240
Observations	100	100	100	100

Sumber: Hasil Output *E-views* 10

LAMPIRAN 3
Pengujian Model Regresi

1. Uji *Chow*

Redundant Fixed Effects Tests				
Equation: Untitled				
Test cross-section fixed effects				
Effects Test		Statistic	d.f.	Prob.
Cross-section F		4.762342	(19,77)	0.0000
Cross-section Chi-square		77.708543	19	0.0000

Sumber :Hasil Output *E-views* 10

2. Uji *Hausman*

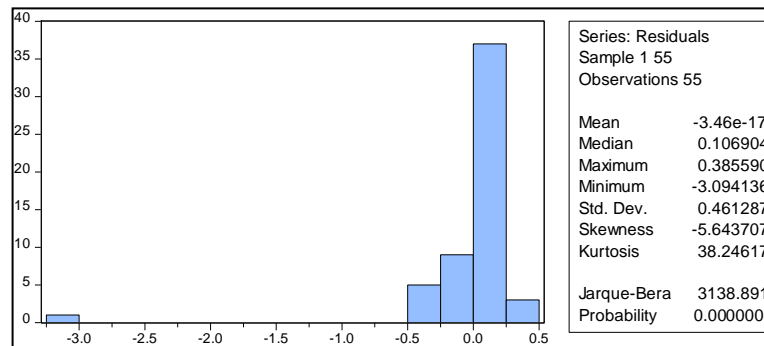
Correlated Random Effects - Hausman Test			
Equation: Untitled			
Test cross-section random effects			
Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	12.90986	3	0.0048

Sumber :Hasil Output *E-views* 10

LAMPIRAN 4

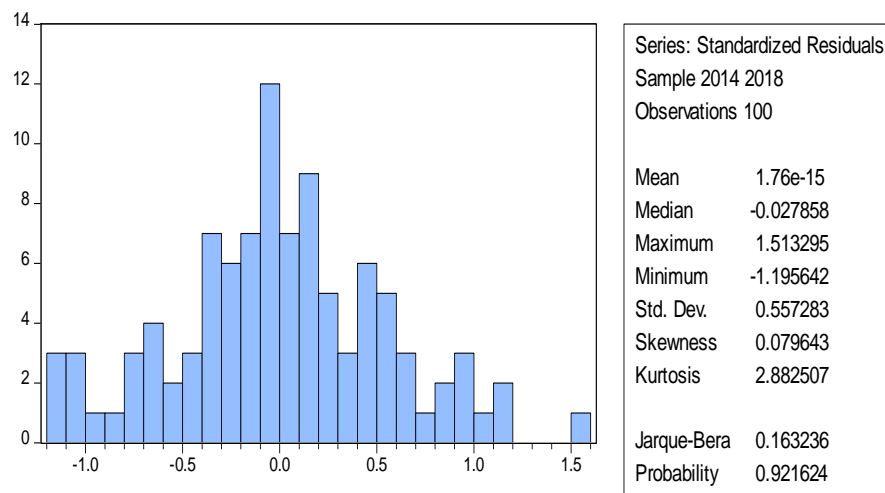
Uji Asumsi Klasik

1) Uji Normalitas



Sumber: Hasil Output *E-views* 10

2) Uji Normalitas setelah Ln



Sumber: Hasil Output *E-views* 10

LAMPIRAN 5
Uji Multikolonieritas

	INFLASI	NILAI_TUKAR_RUPIAH	IHSG
INFLASI	1.000000	-0.654461	0.3644251
NILAI_TUKAR_R UPIAH	-0.654461	1.000000	-0.444738
IHSG	0.364425	-0.444738	1.000000

Sumber :Hasil Output *E-views* 10

LAMPIRAN 6
Uji Heteroskedastisitas

Heteroskedasticity Test: Glejser				
F-statistic	1.944119	Prob. F(3,96)		0.1276
Obs*R-squared	5.727411	Prob. Chi-Square(3)		0.1257
Scaled explained SS	5.574134	Prob. Chi-Square(3)		0.1343
Test Equation:				
Dependent Variable: ARESID				
Method: Least Squares				
Date: 10/13/20 Time: 20:57				
Sample: 1 100				
Included observations: 100				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.238695	5.294222	-0.045086	0.9641
INFLASI	0.091903	0.060771	1.512289	0.1337
NILAI_TUKAR_RUPIAH	0.025072	0.550887	0.045511	0.9638
IHSG	0.078187	0.049543	1.578176	0.1178
R-squared	0.057274	Mean dependent var		0.258610
Adjusted R-squared	0.027814	S.D. dependent var		0.198499
S.E. of regression	0.195719	Akaike info criterion		-0.385100
Sum squared resid	3.677353	Schwarz criterion		-0.280893
Log likelihood	23.25499	Hannan-Quinn criter.		-0.342925
F-statistic	1.944119	Durbin-Watson stat		1.866355
Prob(F-statistic)	0.127636			

LAMPIRAN 7
Uji Autokorelasi

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	18.81895	30.26137	0.621889	0.5359
INFLASI	0.837596	0.571159	2.466486	0.0466
NILAI_TUKAR_R UPIAH	-0.000399	0.002087	-0.191158	0.8489
IHSG	2.081940	1.612773	2.290907	0.0206
R-squared	0.581227	Mean dependent var		1.338200
Adjusted R-squared	0.461577	S.D. dependent var		0.418520
S.E. of regression	0.410724	Akaike info criterion		1.256843
Sum squared resid	12.98943	Schwarz criterion		1.856032
Log likelihood	-39.84215	Hannan-Quinn criter.		1.499346
F-statistic	4.857743	Durbin-Watson stat		1.866355
Prob(F-statistic)	0.000000			

LAMPIRAN 8

Daftar Perusahaan Yang Terdaftar di *Jakarta Islamic Index* (JII)

No	Kode	Nama Saham
1	ADRO	Adaro Energy Tbk.
2	AKRA	AKR Corporindo Tbk.
3	ANTM	Aneka Tambang Tbk.
4	ASII	Astra International Tbk.
5	BRPT	Barito Pacific Tbk.
6	BSDE	Bumi Serpong Damai Tbk.
7	CTRA	Ciputra Development Tbk.
8	EXCL	XL Axiata Tbk.
9	ICBP	Indofood CBP Sukses Makmur Tbk.
10	INCO	Vale Indonesia Tbk.
11	INDF	Indofood Sukses Makmur Tbk.
12	INDY	Indika Energy Tbk.
13	INTP	Indocement Tunggal Prakarta Tbk.
14	ITMG	Indo Tambangraya Megah Tbk.
15	KLBF	Kalbe Farma Tbk.
16	LPKR	Lippo Karawaci Tbk.
17	LPPF	Matahari Departement Store Tbk.
18	PGAS	Perusahaan Gas Negara (Persero) Tbk.
19	PTBA	Tambang Batu Bara Bukit Asam (Persero) Tbk.
20	PTPP	PP (Persero) Tbk,
21	SCMA	Surya Citra Media Tbk.

22	SMGR	Semen Indoensia (Persero) Tbk.
23	SMRA	Summarecon Agung Tbk.
24	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
25	TPIA	Chandra Asri Petrochemical Tbk.
26	UNTR	United Tractors Tbk.
27	UNVR	Unilever Indonesia Tbk.
28	WIKA	Wijaya Karya (Persero) Tbk.
29	WSBP	Waskita Beton Precast Tbk.
30	WSKT	Waskita Karya (Persero) Tbk.