

# **LAMPIRAN-LAMPIRAN**

## Lampiran 1

### Data Variabel Penelitian

Data PER dalam saham syariah yang tergolong dalam *Jakarta Islamic Index (JII)* Tahun 2012-2014

No	Kode	Nama emiten	Tahun	Price Earning Ratio (PER)
1	AALI	Astra Argo Lestari Tbk	2012	12,64
			2013	21,94
			2014	15,62
2	ADRO	Adaro Energy Tbk	2012	13,78
			2013	12,29
			2014	9,27
3	AKRA	AKR Corporindo Tbk	2012	21,15
			2013	26,19
			2014	20,90
4	ASII	Astra Internasional Tbk	2012	13,70
			2013	14,18
			2014	15,56
5	ASRI	Alam Sutera RealtyTbk	2012	9,69
			2013	9,64
			2014	10,08
6	CPIN	Charoen Pokhpand Tbk	2012	22,33
			2013	21,87
			2014	27,14
7	EXCL	XL Axiata Tbk	2012	17,71
			2013	42,97
			2014	-34,55
8	ICBP	Indofood CBP Sukses Tbk	2012	19,88
			2013	26,73
			2014	27,67
9	INCO	Vale Indonesia Tbk	2012	38,48
			2013	55,52
			2014	16,97
10	INDF	Indofood Sukses Makmur Tbk	2012	10,54
			2013	23,14
			2014	14,67
11	INTP	Indocement Tunggul Prakasa Tbk	2012	17,35
			2013	14,69
			2014	18,57
12	ITMG	Indo Tambangraya Megah Tbk	2012	11,38
			2013	11,39
			2014	6,32
13	JSMR	Jasa Marga (Persero) Tbk	2012	24,04
			2013	34,16

			2014	24,51
14	KLBF	Kalbe Farma Tbk	2012	30,38
			2013	30,53
			2014	43,27
15	LPKR	Lippo karawaci tbk	2012	9,30
			2013	17,10
			2014	16,76
16	LSIP	PP London Sumatera Plantation Tbk	2012	13,98
			2013	17,11
			2014	13,84
17	PGAS	Perusahaan Gas Negara Tbk	2012	12,61
			2013	10,27
			2014	15,09
18	PTBA	Tambang Batubara Bukit Asam Tbk	2012	15,33
			2013	12,87
			2014	13,65
19	SMGR	Semen Indonesia (Persero) Tbk	2012	19,09
			2013	15,63
			2014	17,63
20	TLKM	Telekomunikasi Indonesia Tbk	2012	9,92
			2013	15,26
			2014	18,92
21	UNTR	United Tractors Tbk	2012	12,54
			2013	14,66
			2014	10,17
22	UNVR	Unilever Indonesi Tbk	2012	32,87
			2013	37,06
			2014	45,65

Sumber : [www.idx.com](http://www.idx.com), diolah

**Nilai ROA dalam saham-saham syariah yang tergolong dalam *Jakarta Islamic Index* (JII) Tahun 2012-2014**

No	Kode	Nama emiten	tahun	ROA (%)
1	AALI	Astra Argo Lestari Tbk	2012	20,29%
			2013	12,72%
			2014	14,12%
2	ADRO	Adaro Energy Tbk	2012	5,73%
			2013	3,40%
			2014	3,86%
3	AKRA	AKR Corporindo Tbk	2012	5,25%
			2013	4,21%
			2014	5,34%
4	ASII	Astra Internasional Tbk	2012	12,48%
			2013	10,42%
			2014	9,37%
5	ASRI	Alam Sutera Realty Tbk	2012	11,11%
			2013	6,17%
			2014	6,95%
6	CPIN	Charoen Pokhpand Tbk	2012	21,71%
			2013	16,08%
			2014	8,37%
7	EXCL	XL Axiata Tbk	2012	7,80%
			2013	2,56%
			2014	-1,40%
8	ICBP	Indofood CBP Sukses Tbk	2012	12,86%
			2013	10,51%
			2014	10,16%
9	INCO	Vale Indonesia Tbk	2012	2,89%
			2013	1,69%
			2014	7,38%
10	INDF	Indofood Sukses Makmur Tbk	2012	8,06%
			2013	4,38%
			2014	5,99%
11	INTP	Indocement Tunggul Prakasa Tbk	2012	20,93%
			2013	18,84%
			2014	18,26%
12	ITMG	Indo Tambangraya Megah Tbk	2012	28,97%
			2013	16,56%
			2014	15,31%
13	JSMR	Jasa Marga (Persero) Tbk	2012	6,20%
			2013	4,36%
			2014	3,81%
14	KLBF	Kalbe Farma Tbk	2012	18,85%
			2013	17,41%
			2014	17,07%

15	LPKR	Lippo karawaci tbk	2012 2013 2014	5,32% 5,09% 8,30%
16	LSIP	PP London Sumatera Plantation Tbk	2012 2013 2014	14,77% 9,64% 10,59%
17	PGAS	Perusahaan Gas Negara Tbk	2012 2013 2014	23,42% 20,49% 12,03%
18	PTBA	Tambang Batubara Bukit Asam Tbk	2012 2013 2014	22,86% 15,88% 13,63%
19	SMGR	Semen Indonesia (Persero) Tbk	2012 2013 2014	18,54% 17,39% 16,24%
20	TLKM	Telekomunikasi Indonesia Tbk	2012 2013 2014	16,49% 15,86% 15,22%
21	UNTR	United Tractors Tbk	2012 2013 2014	11,44% 8,37% 8,03%
22	UNVR	Unilever Indonesi Tbk	2012 2013 2014	40,38% 71,51% 40,18%

Sumber : [www.idx.com](http://www.idx.com), diolah

**Nilai MVA dalam saham-saham syariah yang tergolong dalam *Jakarta Islamic Index (JII)* Tahun 2012-2014**

No	Kode	tahun	NILAI SAHAM (Billion Rp)	NILAI BUKU (Rp)	MVA (Rp)
1	AALI	2012 2013 2014	Rp. 5.693 Rp. 7.542 Rp. 10.816	Rp.5.947 Rp.6.520 Rp.7.517	Rp. -0.254 Rp. 1.022 Rp. 3.299
2	ADRO	2012 2013 2014	Rp. 18.283 Rp. 15.019 Rp. 16.751	Rp.905 Rp.1.225 Rp.1.266	Rp. -886.717 Rp. 13.794 Rp. 15.485
3	AKRA	2012 2013 2014	Rp. 12.604 Rp. 12.158 Rp. 9.991	Rp.1.093 Rp.1.382 Rp.1.523	Rp. 11.511 Rp. 10.776 Rp. 8.468
4	ASII	2012 2013 2014	Rp. 73.719 Rp. 66.334 Rp. 71.070	Rp.2.218 Rp.2.622 Rp.2.972	Rp. 71.501 Rp. 63.712 Rp. 68.098
5	ASRI	2012 2013 2014	Rp. 15.370 Rp. 24.781 Rp. 12.104	Rp.240 Rp.271 Rp.324	Rp. (224.63) Rp. (246.219) Rp. (311.896)
6	CPIN	2012 2013 2014	Rp. 9.087 Rp. 11.754 Rp. 10.234	Rp.498 Rp.606 Rp.667	Rp. (488.913) Rp. (594.246) Rp. (656.766)
7	EXCL	2012 2013 2014	Rp. 14,149 Rp. 10,130 Rp. 9,610	Rp. 1,802 Rp. 1,792 Rp. 1,635	Rp. 12.347 Rp. 8,34 Rp. 7,79
8	ICBP	2012 2013 2014	Rp. 6.084 Rp. 11.297 Rp. 9.693	Rp.2.055 Rp.2.275 Rp.2.579	Rp. 4.029 Rp. 9.022 Rp. 7.114
9	INCO	2012 2013 2014	Rp. 6.786 Rp. 5.664 Rp. 12.783	Rp.1.675 Rp.2.116 Rp.2.234	Rp. 5.111 Rp. 3.548 Rp. 10.549

10	INDF	2012 2013 2014	Rp. 17.526 Rp. 21.844 Rp. 17.300	Rp.3.888 Rp.4.370 Rp.4.695	Rp. 13.638 Rp. 17.474 Rp. 12.605
11	INTP	2012 2013 2014	Rp. 16.063 Rp. 20.627 Rp. 20.506	Rp.5.275 Rp.6.241 Rp.6.732	Rp. 10.788 Rp. 14.386 Rp. 13.774
12	ITMG	2012 2013 2014	Rp. 15.257 Rp. 9.905 Rp. 10.066	Rp.8.578 Rp.3.942 Rp.9.890	Rp. 6.679 Rp. 5.963 Rp. 0.176
13	JSMR	2012 2013 2014	Rp. 13.229 Rp. 11.453 Rp. 10.211	Rp. 1.439 Rp. 1.598 Rp. 1.680	Rp. 11.79 Rp. 9.95 Rp. 8.53
14	KLBF	2012 2013 2014	Rp. 14.832 Rp. 25.755 Rp. 22.039	Rp.120 Rp.167 Rp.209	Rp. (105.168) Rp. (144.245) Rp. (186.961)
15	LPKR	2012 2013 2014	Rp. 10.947 Rp. 33.257 Rp. 24.164	Rp.497 Rp.614 Rp.764	Rp. (486.053) Rp. (580.743) Rp. (739.836)
16	LSIP	2012 2013 2014	Rp. 9.452 Rp. 10.205 Rp. 15.288	Rp.920 Rp.969 Rp.1.058	Rp. (910.548) Rp. (958.795) Rp. 14.23
17	PGAS	2012 2013 2014	Rp. 27.787 Rp. 37.444 Rp. 29.084	Rp.939 Rp.1.380 Rp.1.520	Rp. (911.213) Rp. 36.064 Rp. 27.564
18	PTBA	2012 2013 2014	Rp. 11.954 Rp. 8.819 Rp. 9.122	Rp.3.691 Rp.3.277 Rp.3.763	Rp. 8.263 Rp. 5.54 Rp. 5.359
19	SMGR	2012 2013	Rp. 26.942 Rp. 39.111	Rp.3.062 Rp.3.675	Rp. 23.88 Rp. 35.436

		2014	Rp. 33.878	Rp.4.215	Rp. 29.663
20	TLKM	2012 2013 2014	Rp. 48.078 Rp. 77.223 Rp. 75.841	Rp.3.322 Rp.768 Rp.854	Rp. 44.756 Rp. (690.77) Rp. (778.159)
21	UNTR	2012 2013 2014	Rp. 39.788 Rp. 20.486 Rp. 20.168	Rp.8.659 Rp.9.557 Rp.10.341	Rp. 31.129 Rp. 10.929 Rp. 9.827
22	UNVR	2012 2013 2014	Rp. 12.558 Rp. 16.506 Rp. 13.031	Rp. 520 Rp. 557 Rp. 602	Rp. (507.442) Rp. (540.494) Rp. (588.969)

Sumber : [www.idx.com](http://www.idx.com), diolah



## Harga saham syariah yang tergolong dalam Jakarta Islamic Index (JII)

Tahun 2012-2014

No	Kode	Nama emiten	tahun	Harga saham
1	AA LI	Astra Argo Lestari Tbk	2012 2013 2014	Rp. 19.700 Rp. 25.100 Rp. 24.250
2	ADRO	Adaro Energy Tbk	2012 2013 2014	Rp.1.590 Rp. 1.090 Rp. 1.040
3	AKRA	AKR Corporindo Tbk	2012 2013 2014	Rp. 4.150 Rp. 4.375 Rp. 4.120
4	ASII	Astra Internasional Tbk	2012 2013 2014	Rp. 7.600 Rp. 6.800 Rp. 7.425
5	ASRI	Alam Sutera Realty Tbk	2012 2013 2014	Rp. 600 Rp. 430 Rp. 560
6	CPIN	Charoen Pokhpand Tbk	2012 2013 2014	Rp. 3.650 Rp. 3.375 Rp. 3.780
7	EXCL	XL Axiata Tbk	2012 2013 2014	Rp. 5.700 Rp. 5.200 Rp. 4.825
8	ICBP	Indofood CBP Sukses Tbk	2012 2013 2014	Rp. 7.800 Rp. 10.200 Rp. 13.100
9	INCO	Vale Indonesia Tbk	2012 2013 2014	Rp. 2.350 Rp. 2.650 Rp. 3.625
10	INDF	Indofood Sukses Makmur Tbk	2012 2013 2014	Rp. 5.850 Rp. 6.600 Rp. 6.750
11	INTP	Indocement Tunggal Prakasa Tbk	2012 2013 2014	Rp. 22.450 Rp. 20.000 Rp. 25.000
12	ITMG	Indo Tambangraya Megah Tbk	2012 2013 2014	Rp. 41.550 Rp. 28.500 Rp. 15.375
13	JSMR	Jasa Marga (Persero) Tbk	2012 2013	RP. 4.725 Rp. 7.050

			2014	Rp. 5.225
14	KLBF	Kalbe Farma Tbk	2012 2013 2014	Rp. 1.060 Rp. 1.250 Rp. 1.830
15	LPKR	Lippo karawaci tbk	2012 2013 2014	Rp. 1.000 Rp. 910 Rp. 1.020
16	LSIP	PP London Sumatera Plantation Tbk	2012 2013 2014	Rp. 2.300 Rp. 1.930 Rp. 1.890
17	PGAS	Perusahaan Gas Negara Tbk	2012 2013 2014	Rp. 4.600 Rp. 4.475 Rp. 6.000
18	PTBA	Tambang Batubara Bukit Asam Tbk	2012 2013 2014	Rp. 15.100 Rp. 10.200 Rp. 12.500
19	SMGR	Semen Indonesia (Persero) Tbk	2012 2013 2014	Rp. 15.850 Rp. 14.150 Rp. 16.200
20	TLKM	Telekomunikasi Indonesia Tbk	2012 2013 2014	Rp. 9.050 Rp. 2.150 Rp. 2.865
21	UNTR	United Tractors Tbk	2012 2013 2014	Rp. 19.700 Rp. 19.000 Rp. 17.350
22	UNVR	Unilever Indonesi Tbk	2012 2013 2014	Rp. 20.850 Rp. 26.000 Rp. 32.300

Sumber : [www.idx.com](http://www.idx.com), diolah

## Lampiran 2

### Hasil Uji Statistik Deskriptif *Price Earning Ratio (PER)*

DESCRIPTIVES VARIABLES=x1

/STATISTICS=MEAN STDDEV MIN MAX.

## Descriptives

[DataSet0]

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
price earning ratio	66	-34.55	55.52	18.8121	12.00919
Valid N (listwise)	66				

## Lampiran 3

### Hasil Uji Statistik Deskriptif *Return On Asset (ROA)*

DESCRIPTIVES VARIABLES=x2

/STATISTICS=MEAN STDDEV MIN MAX.

## Descriptives

[DataSet0]

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
return on asset	66	-1.40	71.51	13.3136	10.81903
Valid N (listwise)	66				

## Lampiran 4

### Hasil Uji Statistik Deskriptif *Market Value Added* (MVA)

DESCRIPTIVES VARIABLES=x3

/STATISTICS=MEAN STDDEV MIN MAX.

## Descriptives

[DataSet0]

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
market value added	66	-958.79	71.50	-1.6356E2	304.40233
Valid N (listwise)	66				

## Lampiran 5

### Hasil Uji Statistik Deskriptif Harga Saham Syariah

DESCRIPTIVES VARIABLES=y

/STATISTICS=MEAN STDDEV MIN MAX.

## Descriptives

[DataSet0]

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
harga saham syariah	66	430.00	41550.00	9.4808E3	9200.92521
Valid N (listwise)	66				

## Lampiran 6

### Hasil Uji Normalitas Data dengan *Kolmogorov-Smirnov*

1. Variabel  $X_1$ ,  $X_2$ ,  $X_3$  dan  $Y$  adalah data awal sebelum di transform ke dalam bentuk *Z-score*
2. Sedangkan  $Zx_1$ ,  $Zx_2$ ,  $Zx_3$  dan  $Zy$  adalah data setelah di transform ke bentuk *Z-score*

x1	x2	x3	y	Zx1	Zx2	Zx3	Zy
12.64	20.29	-0.25	19700	-0.51395	0.644823	0.536499	1.110676
21.94	12.72	1.02	25100	0.260457	-0.05487	0.540671	1.697573
15.62	14.12	3.29	24250	-0.26581	0.074532	0.548129	1.605191
13.78	5.73	-886.717	1590	-0.41902	-0.70095	-2.37566	-0.8576
12.29	3.4	13.79	1090	-0.54309	-0.91631	0.582622	-0.91195
9.27	3.86	15.48	1040	-0.79457	-0.8738	0.588174	-0.91738
21.15	5.25	11.48	4150	0.194674	-0.74532	0.575034	-0.57937
26.19	4.21	10.77	4375	0.614353	-0.84145	0.572701	-0.55492
20.9	5.34	8.46	4120	0.173857	-0.737	0.565113	-0.58263
13.7	12.48	71.5	7600	-0.42568	-0.07705	0.772207	-0.20441
14.18	10.42	63.71	6800	-0.38571	-0.26746	0.746616	-0.29136
15.56	9.37	68.09	7425	-0.2708	-0.36451	0.761005	-0.22343
9.69	11.11	-224.63	600	-0.75959	-0.20368	-0.20062	-0.9652
9.64	6.17	-246.21	430	-0.76376	-0.66028	-0.27151	-0.98368
10.08	6.95	-311.89	560	-0.72712	-0.58819	-0.48728	-0.96955
22.33	21.71	-488.91	3650	0.292932	0.776074	-1.06881	-0.63371
21.87	16.08	-594.24	3375	0.254628	0.255694	-1.41483	-0.6636
17.71	7.8	12.35	5700	-0.09177	-0.50962	0.577892	-0.41091
42.97	2.56	8.34	5200	2.011615	-0.99396	0.564718	-0.46525
-34.55	-1.4	7.97	4865	-4.44344	-1.35998	0.563503	-0.50166
27.14	8.37	-656.76	3780	0.693459	-0.45694	-1.62022	-0.61959
19.88	12.86	4.02	7800	0.088922	-0.04193	0.550527	-0.18267
26.73	10.51	9.02	10200	0.659318	-0.25914	0.566952	0.078171
27.67	10.16	7.11	13100	0.737591	-0.29149	0.560678	0.393356
38.48	2.89	5.11	2350	1.637735	-0.96345	0.554108	-0.775
55.52	1.69	3.54	2650	3.056648	-1.07437	0.54895	-0.7424
16.97	7.38	10.54	3625	-0.15339	-0.54844	0.571946	-0.63643
10.54	8.06	13.63	5850	-0.68882	-0.48559	0.582097	-0.39461
23.14	4.38	17.47	6600	0.36038	-0.82573	0.594712	-0.31309

14.67	5.99	12.6	6750	-0.34491	-0.67692	0.578713	-0.29679
17.35	20.93	10.78	22450	-0.12175	0.703978	0.572734	1.409559
14.69	18.84	14.38	20000	-0.34325	0.5108	0.584561	1.143281
18.57	18.26	13.77	25000	-0.02016	0.457191	0.582557	1.686705
11.38	28.97	6.67	41550	-0.61887	1.447114	0.559232	3.485437
11.39	16.56	5.96	28500	-0.61804	0.300061	0.5569	2.067101
6.32	15.31	0.17	15375	-1.04021	0.184523	0.537879	0.640614
24.04	6.2	11.79	4725	0.435323	-0.65751	0.576052	-0.51688
34.16	4.36	9.95	7050	1.278011	-0.82758	0.570008	-0.26419
24.51	3.81	8.53	5225	0.47446	-0.87842	0.565343	-0.46254
30.38	18.85	-105.16	1060	0.963252	0.511725	0.191857	-0.91521
30.53	17.41	-144.24	1250	0.975742	0.378626	0.063474	-0.89456
43.27	17.07	-186.96	1830	2.036596	0.3472	-0.07687	-0.83152
9.3	5.32	-486.05	1000	-0.79207	-0.73885	-1.05941	-0.92173
17.1	5.09	-580.74	910	-0.14257	-0.76011	-1.37048	-0.93151
16.76	8.3	-739.83	1020	-0.17088	-0.46341	-1.89311	-0.91956
13.98	14.77	-910.54	2300	-0.40237	0.134611	-2.45392	-0.78044
17.11	9.64	-958.79	1930	-0.14173	-0.33955	-2.61243	-0.82065
13.84	10.59	14.23	1890	-0.41403	-0.25174	0.584068	-0.825
12.61	23.42	-911.21	4600	-0.51645	0.934129	-2.45612	-0.53046
10.27	20.49	36.06	4475	-0.7113	0.663309	0.655782	-0.54405
15.09	12.03	27.56	6000	-0.30994	-0.11865	0.627859	-0.37831
15.33	22.86	8.26	15100	-0.28995	0.882368	0.564456	0.610726
12.87	15.88	5.54	10200	-0.4948	0.237208	0.55552	0.078171
13.65	13.63	5.35	12500	-0.42985	0.029241	0.554896	0.328146
19.09	18.54	23.88	15850	0.023139	0.483071	0.615769	0.692239
15.63	17.39	35.43	14150	-0.26497	0.376777	0.653713	0.507475
17.63	16.24	29.66	16200	-0.09843	0.270483	0.634757	0.730279
9.92	16.49	44.75	9050	-0.74044	0.29359	0.68433	-0.04682
15.26	15.86	-690.77	2150	-0.29578	0.23536	-1.73195	-0.79674
18.92	15.22	-778.15	2865	0.008983	0.176205	-2.019	-0.71903
12.54	11.44	31.12	19700	-0.52228	-0.17318	0.639554	1.110676
14.66	8.37	10.92	19000	-0.34575	-0.45694	0.573194	1.034596
10.17	8.03	9.82	17350	-0.71963	-0.48837	0.56958	0.855266
32.87	40.38	-507.44	20850	1.170593	2.501737	-1.12968	1.235663
37.06	71.51	-540.49	26000	1.519492	5.379074	-1.23826	1.795389
45.65	40.18	-588.96	32300	2.234778	2.483251	-1.39749	2.480103

## Uji Normalitas Dengan Kolmogorov-Smirnov

NPAR TESTS  
 /K-S (NORMAL)=Zx1 Zx2 Zx3 Zy  
 /MISSING ANALYSIS.

### NPar Tests

[DataSet0]

#### One-Sample Kolmogorov-Smirnov Test

		Zscore: price earning ratio	Zscore: return on asset	Zscore: market value added	Zscore: harga saham syariah
N		66	66	66	66
Normal Parameters <sup>a</sup>	Mean	.0000000	.0000000	.0000000	.0000000
	Std. Deviation	1.0000000	1.0000000	1.0000000	1.0000000
Most Extreme Differences	Absolute	.183	.153	.386	.209
	Positive	.143	.153	.220	.209
	Negative	-.183	-.130	-.386	-.163
Kolmogorov-Smirnov Z		1.488	1.242	3.136	1.697
Asymp. Sig. (2-tailed)		.024	.091	.000	.006
a. Test distribution is Normal.					

## Lampiran 7

### Hasil Uji Deskriptif

DESCRIPTIVES VARIABLES=Zx1 Zx2 Zx3 Zy

/STATISTICS=MEAN STDDEV VARIANCE RANGE MIN MAX SEMEAN KURTOSIS SKEWNESS

## Descriptives

[DataSet0]

### Descriptives

		Statistic	Std. Error	
Zscore: Price	Mean	-3.1987250E-17	.12309149	
Earning Ratio	95% Confidence Interval for Lower Bound		-2.4583068E-1	
	Mean	Upper Bound	.2458307	
	5% Trimmed Mean		-2.3832751E-2	
	Median		-2.1792648E-1	
	Variance		1.000	
	Std. Deviation		1.00000000	
	Minimum		-4.44344	
	Maximum		3.05665	
	Range		7.50009	
	Interquartile Range		.89369	
	Skewness		-.368	.295
	Kurtosis		6.311	.582
	Zscore: Market	Mean	.0000000	.12309149
Value Added	95% Confidence Interval for Lower Bound		-2.4583068E-1	
	Mean	Upper Bound	.2458307	
	5% Trimmed Mean		.0968019	
	Median		.5620904	
	Variance		1.000	
	Std. Deviation		1.00000000	



	Minimum		-2.61243	
	Maximum		.77221	
	Range		3.38463	
	Interquartile Range		.90766	
	Skewness		-1.424	.295
	Kurtosis		.572	.582
Zscore: Harga Saham Syariah	Mean		-2.5652880E-17	.12309149
	95% Confidence Interval for	Lower Bound	-2.4583068E-1	
	Mean	Upper Bound	.2458307	
	5% Trimmed Mean		-9.0460819E-2	
	Median		-4.0275923E-1	
	Variance		1.000	
	Std. Deviation		1.00000000	
	Minimum		-.98368	
	Maximum		3.48544	
	Range		4.46912	
	Interquartile Range		1.42988	
	Skewness		1.313	.295
	Kurtosis		1.302	.582

## Lampiran 8

### Hasil Uji Normalitas Data Residual dengan *Kolmogorov-Smirnov*

```
NPAR TESTS
  /K-S (NORMAL) =RES_1
  /MISSING ANALYSIS.
```

## NPar Tests

[DataSet0]

### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		66
Normal Parameters <sup>a</sup>	Mean	.0000000
	Std. Deviation	.70779225
Most Extreme Differences	Absolute	.123
	Positive	.123
	Negative	-.068
Kolmogorov-Smirnov Z		.996
Asymp. Sig. (2-tailed)		.274
a. Test distribution is Normal.		

## Lampiran 9

### Hasil Uji Asumsi Klasik dengan Uji Autokorelasi

[DataSet0]

```
REGRESSION
  /MISSING LISTWISE
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT Zy
  /METHOD=ENTER Zx1 Zx2 Zx3

  /RESIDUALS DURBIN.
```

## Regression

[DataSet0]

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	Zscore: market value added, Zscore: price earning ratio, Zscore: return on asset <sup>a</sup>		. Enter

a. All requested variables entered.

b. Dependent Variable: Zscore: harga saham syariah

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.706 <sup>a</sup>	.499	.475	.72471398	.968

a. Predictors: (Constant), Zscore: market value added, Zscore: price earning ratio, Zscore: return on asset

b. Dependent Variable: Zscore: harga saham syariah

## Lampiran 10

### Hasil Uji Asumsi Klasik dengan Uji Multikolinieritas

```
REGRESSION
  /MISSING LISTWISE
  /STATISTICS COLLIN TOL
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT Zy

  /METHOD=ENTER Zx1 Zx2 Zx3.
```

## Regression

[DataSet0]

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	Zscore: market value added, Zscore: price earning ratio, Zscore: return on asset <sup>a</sup>		. Enter

a. All requested variables entered.

b. Dependent Variable: Zscore: harga saham syariah

**Coefficients<sup>a</sup>**

Model		Collinearity Statistics	
		Tolerance	VIF
1	Zscore: price earning ratio	.943	1.061
	Zscore: return on asset	.890	1.124
	Zscore: market value added	.937	1.067

a. Dependent Variable: Zscore: harga saham syariah

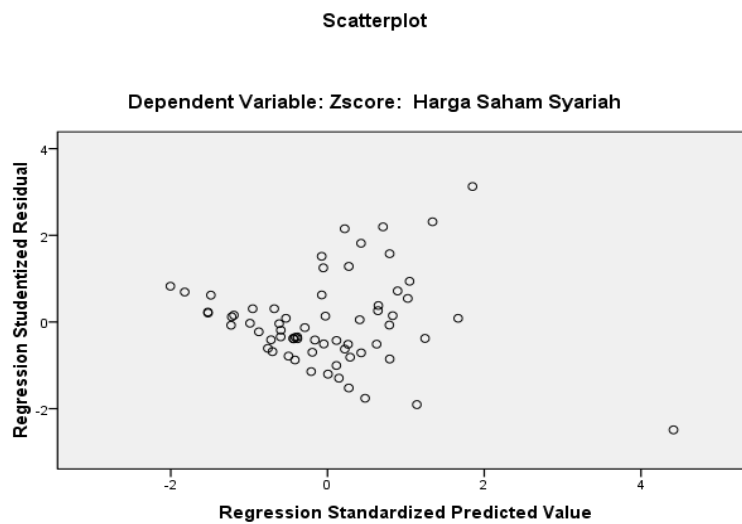
## Lampiran 11

### Hasil Uji Asumsi Klasik dengan Uji Heteroskedastisitas

```
REGRESSION  
  /MISSING LISTWISE  
  /STATISTICS COLLIN TOL  
  /CRITERIA=PIN(.05) POUT(.10)  
  /NOORIGIN  
  /DEPENDENT Zy  
  /METHOD=ENTER Zx1 Zx2 Zx3  
  
  /SCATTERPLOT=(*SRESID ,*ZPRED) .
```

## Regression

[DataSet0]



## Lampiran 12

### Hasil Uji Regresi Linear Berganda

```

REGRESSION
  /DESCRIPTIVES MEAN STDDEV CORR SIG N
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS R ANOVA
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT Zy
  /METHOD=ENTER Zx1 Zx2 Zx3
  /SCATTERPLOT=(*SRESID ,*ZPRED)

  /RESIDUALS NORM(ZRESID) .
  
```

## Regression

[DataSet0]

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients		
				Beta		
1	(Constant)	-1.552E-16	.089		.000	1.000
	Zscore: price earning ratio	-.102	.093	-.102	-1.104	.274
	Zscore: return on asset	.702	.095	.702	7.370	.000
	Zscore: market value added	.407	.093	.407	4.383	.000

a. Dependent Variable: Zscore: harga saham syariah

## Lampiran 13

### Hasil Uji Hipotesis

```

REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS R ANOVA
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT Zy

  /METHOD=ENTER Zx1 Zx2 Zx3.
  
```

### Regression

[DataSet0]

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	Zscore: market value added, Zscore: price earning ratio, Zscore: return on asset <sup>a</sup>		. Enter

a. All requested variables entered.

b. Dependent Variable: Zscore: harga saham syariah

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.706 <sup>a</sup>	.499	.475	.72471398

a. Predictors: (Constant), Zscore: market value added, Zscore: price earning ratio, Zscore: return on asset

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	32.437	3	10.812	20.587	.000 <sup>a</sup>
	Residual	32.563	62	.525		
	Total	65.000	65			

a. Predictors: (Constant), Zscore: market value added, Zscore: price earning ratio, Zscore: return on asset

b. Dependent Variable: Zscore: harga saham syariah

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1.552E-16	.089		.000	1.000
	Zscore: price earning ratio	-.102	.093	-.102	-1.104	.274
	Zscore: return on asset	.702	.095	.702	7.370	.000
	Zscore: market value added	.407	.093	.407	4.383	.000

a. Dependent Variable: Zscore: harga saham syariah



## Lampiran 15

### Hasil Uji Koefisien Determinasi

```

REGRESSION
  /MISSING LISTWISE
  /STATISTICS CHANGE
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT ZY
  /METHOD=ENTER ZX1 ZX2 ZX3

  /RESIDUALS DURBIN.
  
```

### Regression

[DataSet0]

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	Zscore: MARKET VALUE ADDED, Zscore: PRICE EARNING RATIO, Zscore: RETURN ON ASSE <sup>a</sup>		. Enter

a. All requested variables entered.

b. Dependent Variable: Zscore: HARGA SAHAM  
SYARIAH

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.706 <sup>a</sup>	.499	.475	6668.03914	.968

a. Predictors: (Constant), market value added, price earning ratio, return on asset

b. Dependent Variable: harga saham syariah

**Lampiran 14**  
**Tabel t**

**Titik Persentase Distribusi t (df = 41 – 80)**

df \ Pr	0.25	0.10	0.05	0.025	0.01	0.005	0.001
	0.50	0.20	0.10	0.050	0.02	0.010	0.002
41	0.68052	1.30254	1.68288	2.01954	2.42080	2.70118	3.30127
42	0.68038	1.30204	1.68195	2.01808	2.41847	2.69807	3.29595
43	0.68024	1.30155	1.68107	2.01669	2.41625	2.69510	3.29089
44	0.68011	1.30109	1.68023	2.01537	2.41413	2.69228	3.28607
45	0.67998	1.30065	1.67943	2.01410	2.41212	2.68959	3.28148
46	0.67986	1.30023	1.67866	2.01290	2.41019	2.68701	3.27710
47	0.67975	1.29982	1.67793	2.01174	2.40835	2.68456	3.27291
48	0.67964	1.29944	1.67722	2.01063	2.40658	2.68220	3.26891
49	0.67953	1.29907	1.67655	2.00958	2.40489	2.67995	3.26508
50	0.67943	1.29871	1.67591	2.00856	2.40327	2.67779	3.26141
51	0.67933	1.29837	1.67528	2.00758	2.40172	2.67572	3.25789
52	0.67924	1.29805	1.67469	2.00665	2.40022	2.67373	3.25451
53	0.67915	1.29773	1.67412	2.00575	2.39879	2.67182	3.25127
54	0.67906	1.29743	1.67356	2.00488	2.39741	2.66998	3.24815
55	0.67898	1.29713	1.67303	2.00404	2.39608	2.66822	3.24515
56	0.67890	1.29685	1.67252	2.00324	2.39480	2.66651	3.24226
57	0.67882	1.29658	1.67203	2.00247	2.39357	2.66487	3.23948
58	0.67874	1.29632	1.67155	2.00172	2.39238	2.66329	3.23680
59	0.67867	1.29607	1.67109	2.00100	2.39123	2.66176	3.23421
60	0.67860	1.29582	1.67065	2.00030	2.39012	2.66028	3.23171
61	0.67853	1.29558	1.67022	1.99962	2.38905	2.65886	3.22930
62	0.67847	1.29536	1.66980	1.99897	2.38801	2.65748	3.22696
63	0.67840	1.29513	1.66940	1.99834	2.38701	2.65615	3.22471
64	0.67834	1.29492	1.66901	1.99773	2.38604	2.65485	3.22253
65	0.67828	1.29471	1.66864	1.99714	2.38510	2.65360	3.22041
66	0.67823	1.29451	1.66827	1.99656	2.38419	2.65239	3.21837
67	0.67817	1.29432	1.66792	1.99601	2.38330	2.65122	3.21639
68	0.67811	1.29413	1.66757	1.99547	2.38245	2.65008	3.21446
69	0.67806	1.29394	1.66724	1.99495	2.38161	2.64898	3.21260

**Lampiran 16**  
**Tabel F**

**Titik Persentase Distribusi F untuk Probabilita = 0,05**

df untuk penyebut (N2)	df untuk pembilang (N1)														
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
46	4.05	3.20	2.81	2.57	2.42	2.30	2.22	2.15	2.09	2.04	2.00	1.97	1.94	1.91	1.89
47	4.05	3.20	2.80	2.57	2.41	2.30	2.21	2.14	2.09	2.04	2.00	1.96	1.93	1.91	1.88
48	4.04	3.19	2.80	2.57	2.41	2.29	2.21	2.14	2.08	2.03	1.99	1.96	1.93	1.90	1.88
49	4.04	3.19	2.79	2.56	2.40	2.29	2.20	2.13	2.08	2.03	1.99	1.96	1.93	1.90	1.88
50	4.03	3.18	2.79	2.56	2.40	2.29	2.20	2.13	2.07	2.03	1.99	1.95	1.92	1.89	1.87
51	4.03	3.18	2.79	2.55	2.40	2.28	2.20	2.13	2.07	2.02	1.98	1.95	1.92	1.89	1.87
52	4.03	3.18	2.78	2.55	2.39	2.28	2.19	2.12	2.07	2.02	1.98	1.94	1.91	1.89	1.86
53	4.02	3.17	2.78	2.55	2.39	2.28	2.19	2.12	2.06	2.01	1.97	1.94	1.91	1.88	1.86
54	4.02	3.17	2.78	2.54	2.39	2.27	2.18	2.12	2.06	2.01	1.97	1.94	1.91	1.88	1.86
55	4.02	3.16	2.77	2.54	2.38	2.27	2.18	2.11	2.06	2.01	1.97	1.93	1.90	1.88	1.85
56	4.01	3.16	2.77	2.54	2.38	2.27	2.18	2.11	2.05	2.00	1.96	1.93	1.90	1.87	1.85
57	4.01	3.16	2.77	2.53	2.38	2.26	2.18	2.11	2.05	2.00	1.96	1.93	1.90	1.87	1.85
58	4.01	3.16	2.76	2.53	2.37	2.26	2.17	2.10	2.05	2.00	1.96	1.92	1.89	1.87	1.84
59	4.00	3.15	2.76	2.53	2.37	2.26	2.17	2.10	2.04	2.00	1.96	1.92	1.89	1.86	1.84
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.95	1.92	1.89	1.86	1.84
61	4.00	3.15	2.76	2.52	2.37	2.25	2.16	2.09	2.04	1.99	1.95	1.91	1.88	1.86	1.83
62	4.00	3.15	2.75	2.52	2.36	2.25	2.16	2.09	2.03	1.99	1.95	1.91	1.88	1.85	1.83
63	3.99	3.14	2.75	2.52	2.36	2.25	2.16	2.09	2.03	1.98	1.94	1.91	1.88	1.85	1.83
64	3.99	3.14	2.75	2.52	2.36	2.24	2.16	2.09	2.03	1.98	1.94	1.91	1.88	1.85	1.83
65	3.99	3.14	2.75	2.51	2.36	2.24	2.15	2.08	2.03	1.98	1.94	1.90	1.87	1.85	1.82
66	3.99	3.14	2.74	2.51	2.35	2.24	2.15	2.08	2.03	1.98	1.94	1.90	1.87	1.84	1.82
67	3.98	3.13	2.74	2.51	2.35	2.24	2.15	2.08	2.02	1.98	1.93	1.90	1.87	1.84	1.82
68	3.98	3.13	2.74	2.51	2.35	2.24	2.15	2.08	2.02	1.97	1.93	1.90	1.87	1.84	1.82
69	3.98	3.13	2.74	2.50	2.35	2.23	2.15	2.08	2.02	1.97	1.93	1.90	1.86	1.84	1.81
70	3.98	3.13	2.74	2.50	2.35	2.23	2.14	2.07	2.02	1.97	1.93	1.89	1.86	1.84	1.81

## Lampiran 17

Tabel Durbin-Watson (DW),  $\alpha = 5\%$

n	k=1		k=2		k=3		k=4		k=5	
	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
50	1.5035	1.5849	1.4625	1.6283	1.4206	1.6739	1.3779	1.7214	1.3346	1.7708
51	1.5086	1.5884	1.4684	1.6309	1.4273	1.6754	1.3855	1.7218	1.3431	1.7701
52	1.5135	1.5917	1.4741	1.6334	1.4339	1.6769	1.3929	1.7223	1.3512	1.7694
53	1.5183	1.5951	1.4797	1.6359	1.4402	1.6785	1.4000	1.7228	1.3592	1.7689
54	1.5230	1.5983	1.4851	1.6383	1.4464	1.6800	1.4069	1.7234	1.3669	1.7684
55	1.5276	1.6014	1.4903	1.6406	1.4523	1.6815	1.4136	1.7240	1.3743	1.7681
56	1.5320	1.6045	1.4954	1.6430	1.4581	1.6830	1.4201	1.7246	1.3815	1.7678
57	1.5363	1.6075	1.5004	1.6452	1.4637	1.6845	1.4264	1.7253	1.3885	1.7675
58	1.5405	1.6105	1.5052	1.6475	1.4692	1.6860	1.4325	1.7259	1.3953	1.7673
59	1.5446	1.6134	1.5099	1.6497	1.4745	1.6875	1.4385	1.7266	1.4019	1.7672
60	1.5485	1.6162	1.5144	1.6518	1.4797	1.6889	1.4443	1.7274	1.4083	1.7671
61	1.5524	1.6189	1.5189	1.6540	1.4847	1.6904	1.4499	1.7281	1.4146	1.7671
62	1.5562	1.6216	1.5232	1.6561	1.4896	1.6918	1.4554	1.7288	1.4206	1.7671
63	1.5599	1.6243	1.5274	1.6581	1.4943	1.6932	1.4607	1.7296	1.4265	1.7671
64	1.5635	1.6268	1.5315	1.6601	1.4990	1.6946	1.4659	1.7303	1.4322	1.7672
65	1.5670	1.6294	1.5355	1.6621	1.5035	1.6960	1.4709	1.7311	1.4378	1.7673
66	1.5704	1.6318	1.5395	1.6640	1.5079	1.6974	1.4758	1.7319	1.4433	1.7675
67	1.5738	1.6343	1.5433	1.6660	1.5122	1.6988	1.4806	1.7327	1.4486	1.7676
68	1.5771	1.6367	1.5470	1.6678	1.5164	1.7001	1.4853	1.7335	1.4537	1.7678
69	1.5803	1.6390	1.5507	1.6697	1.5205	1.7015	1.4899	1.7343	1.4588	1.7680
70	1.5834	1.6413	1.5542	1.6715	1.5245	1.7028	1.4943	1.7351	1.4637	1.7683

## Lampiran 18

### DAFTAR RIWAYAT HIDUP



**Thina Mashlukhi** dilahirkan di Berau 23 Oktober 1993, anak pertama dari tiga bersaudara, pasangan bapak Slamet Daroini dan Umi Hanik. Pendidikan dimulai dari SDN 008 Desa Bumi Jaya Tahun 2006, SMP Al- Ihsan Berau 2009, Madrasah Aliyah NU kota Blitar 2012 dan Institut Agama Islam Negeri Tulungagung Plosokandang

Kedungwaru Tulungagung, Fakultas Ekonomi dan Bisnis Islam Jurusan Ekonomi Syariah, tahun 2012-2016 dan mudah-mudahan dengan izin-Nya bisa melanjutkan studi kejenjang yang lebih tinggi, Amin.