

LAMPIRAN

Lampiran 1
Tabel
Daftar Emiten saham yang Terdaftar
di Indeks Saham Syariah Indonesia (ISSI)

NO	KODE	NAMA PERUSAHAAN
1	AALI	Astra Agro Lestari Tbk.
2	ACES	Ace Hardware Indonesia Tbk.
3	ACST	Acset Indonnsa Tbk.
4	ADES	Akasha Wira International Tbk.
5	ADHI	Adhi Karya (Persero) Tbk.
6	ADMG	Polychem Indonesia Tbk.
7	ADRO	Adaro Energy Tbk.
8	AGII	Aneka Gas Industri Tbk.
9	AKKU	Anugerah Kagum Karya Utama Tbk.
10	AIPI	Argha Karya Prima Industry Tbk.
11	AKRA	AKR Corporindo Tbk.
12	AKSI	Majapahit Inti Corpora Tbk.
13	ALDO	Alkindo Naralama Tbk.
14	ALKA	Alakasa Industrindo Tbk.
15	AMIN	Ateliers Mecaniques Indonesia Tbk.
16	ANDI	Andira Agro Tbk. Baru
17	ANJT	Austindo Nusantara Jaya Tbk.
18	ANTM	Aneka Tambang Tbk.
19	APII	Arita Prima Indonesia Tbk.
20	APLI	Asiaplast Industries Tbk.
21	APLN	Agung Podomoro Land Tbk.
22	ARII	Atlas Resources Tbk.
23	ARMY	Armidian Karyatama Tbk.
24	ARNA	Arwana Citramulia Tbk.
25	ARTI	Ratu Prabu Energi Tbk.

26	ASGR	Astra Graphia Tbk.
27	ASII	Astra International Tbk.
28	ASRI	Alam Sutera Realty Tbk.
29	AUTO	Astra Otoparts Tbk.
30	BALI	Bali Towerindo Sentra Tbk.
31	BAPA	Asri Pemula Tbk.
32	BAPI	Bhakti Agung Propertindo Tbk.
33	BATA	Sepatu Bata Tbk.
34	BAYU	Bayu Buana Tbk.
35	BCIP	Bumi Citra Permai Tbk.
36	BEEF	Estika Tata Tiara Tbk. Baru
37	BELL	Trisula Textile Industries Tbk.
38	BEST	Bckasi Pajar Industrial Estate Tbk.
39	BIPP	Bhuwanatala Indah Permai Tbk.
40	BIRD	Blue Bird Tbk.
41	BISI	BISI International Tbk.
42	BKDP	Bukit Darmo Property Tbk.
43	BKSL	Sentul City Tbk.
44	BLTZ	Graha Layar Prima Tbk.
45	BLUE	Berkali Prima Perkasa Tbk.
46	BMSR	Bintang Mitra Semestaraya Tbk.
47	BMTR	Global Mediacom Tbk.
48	BOGA	Bintang Oto Global Tbk.
49	BOLT	Garuda Metalindo Tbk.
50	BOLA	Bali Bintang Sejahtera Tbk.
51	BOSS	Borneo olah Sarana Sukses Tbk.
52	BRAM	Indo Kordsa Tbk.
53	BRIS	Bank BRIsyariah Tbk.
54	BRMS	Bumi Resources Minerals Tbk.
55	BRNA	Berlina Tbk.
56	BRPT	Barito Pacific Tbk.
57	BSDE	Bumi Serpong Damai Tbk.
58	BSSR	Baramulti Suksessarana Tbk.
59	BTEK	Bumi Teknokultura Unggul Tbk.
60	BTON	Betonjaya Manunggal Tbk.
61	BTPS	Bank Tabungan Pensiunan Nasional Syariali Tbk.

62	BUDI	Budi Starch & Sweetener Tbk.
63	BUKK	Bukaka Teknik Utama Tbk.
64	BULL	Buana Lintas Lautan Tbk.
65	BUVA	Bukit Uluwatu Villa Tbk.
66	BYAN	Bayan Resources Tbk.
67	CAMP	Campina Ice Cream Industry Tbk.
68	CAKK	Cahayaputra Asa Keramik Tbk.
69	CANI	Capitol Nusantara Indonesia Tbk.
70	CASS	Cardig Aero Services Tbk.
71	CCSI	Communication Cable Systems Indonesia Tbk.
72	CEKA	Wilmar Cahaya Indonesia Tbk.
73	CENT	Centratama Telekomunikasi Indonesia Tbk.
74	CINT	Chitose Internasional Tbk.
75	CITA	Cita Mineral Investindo Tbk.
76	CITY	Natural City Depelopment Tbk.
77	CLEO	Sariguna Primatirta Tbk.
78	CLPI	Colorpak Indonesia Tbk.
79	CMNP	Citra Marga Nusaphala Persada Tbk.
80	CMPP	AirAsia Indonesia Tbk.
81	COCO	Wahana Interfood Nusantara Tbk.
82	CPIN	Charoen Pokphand Indonesia Tbk.
83	CSAP	Catur Sentosa Adiprana Tbk.
84	CSIS	Cahayasakti Investindo Sukses Tbk.
85	CTBN	Citra Tubindo Tbk.
86	CTRA	Ciputra Development Tbk.
87	CTTH	Citatah Tbk.
88	DAYA	Duta Intidaya Tbk.
89	DEAL	Dewata Freightinternational Tbk.
90	DEWA	Darma Henvva Tbk.
91	DGIK	Nusa Konstruksi Enjiniring Tbk.
92	DIGI	Arkadia Digital Media Tbk.
93	DILD	Intiland Development Tbk.
94	DIVA	Distribusi Voucher Nusantara Tbk.
95	DKFT	Central Omega Resources Tbk.
96	MASS	Puradelta Lestari Tbk.
97	DPNS	Duta Pertiwi Nusantara Tbk,

98	DPUM	Dua Putra Utama Makmur Tbk.
99	DSFI	Dharma Samudera Fishing Industries Tbk.
100	DSSA	Dian Swastatika Sentosa Tbk.
101	DUCK	Jaya Bersama Indo Tbk.
102	DUTI	Duta Pertiwi Tbk.
103	DVLA	Darya-Varia Laboratoria Tbk.
104	DWGL	Dwi Guna Laksana Tbk.
105	DYAN	Dyandra Media International Tbk.
106	EAST	Eastparc Hotel Tbk.
107	ECII	Electronic City Indonesia Tbk.
108	EKAD	Ekadharma International Tbk.
109	ELSA	Elnusa Tbk.
110	ELTV	Bakricland Development Tbk. Baru
111	EMTK	Elang Mahkota Teknologi Tbk.
112	ENRG	Energi Mega Persada Tbk. Baru
113	ENVY	Envy Technologies Indonesia Tbk.
114	EPMT	Enseval Putera Megatrading Tbk.
115	ERAA	Era jaya Swasembada Tbk.
116	ESIP	Sinergi Inti Plastindo Tbk.
117	EXCL	XL Axiata Tbk.
118	FAST	Fast Food Indonesia Tbk.
119	FASW	Fajar Surya Wisesa Tbk.
120	FILM	MD Pictures Tbk.
121	FIRE	Alfa Energi Investama Tbk.
122	FISFI	FKS Multi Agro Tbk.
123	FMII	Fortune Mate Indonesia Tbk.
124	FOOD	Sentra Food Indonesia Tbk.
125	FPNI	Lotte Chemical Titan Tbk.
126	FREN	Sinartfien Telecom Tbk.
127	GAMA	Gading Development Tbk.
128	GDST	Gunawan Dianjaya Steel Tbk.
129	GDYR	Goodyear Indonesia Tblt.
130	GEMA	Gema Gtaliasaiana Tbk.
131	GEMS	Golden Energy Mines Tbk.
132	GGRP	Gunung Raja Paksi Tbk.
133	GHON	Gihon Telekomunikasi hidonesia Tbk.

134	GJTL	Gajah Tanggal Tbk.
135	GMFI	Gartlda Maintenance Facility Aero Asia Tbk.
136	GMTD	Gowa Makassar Tourism Developiuent Tbk.
137	GOLD	Visi Telekomunikasi Infrastruktur Tblt.
138	GOOD	Garudafood Putra Ptitri Jaya Tbk.
139	GPRA	Perdana Gapuraprima Tbk.
140	GTBO	Garda Tujuh Buana Tbk.
141	GWSA	Greenwood Sejahtera Tbk.
142	GZCO	Gozco Plantations Tbk. Baru
143	HADE	Himalaya Energi Perkasa Tbk.
144	HDIT	Hensel Davest Indonesia Tbk.
145	HDTX	Panasia Indo Resources Tbk. Baru
146	HEAL	Medikaloka Hermina Tbk.
147	HELI	Jaya Trishindo Tbk.
148	HERO	Hero Supermarket Tbk.
149	HEXA	Hexindo Adiperkasa Tbk.
150	HKMU	HK Metals Utama Tbk.
151	HOKI	Buyung Poetra Sembada Tbk.
152	HRME	Menteng Heritage Realty Tbk.
153	ITRTA	Hartadinata Abadi Tbk.
154	HRUM	Harum Energy Tbk.
155	IATA	Indonesia Transport & Infrastructure Tbk.
156	IBST	Inti Bangun Sejahtera Tbk.
157	ICBP	Indofood CBP Sukses Makintir Tbk.
158	ICON	Island Concepts Indonesia Tbk.
159	IDPR	Indonesia Pondasi Raya Tbk.
160	IGAR	Champion Pacific Indonesia Tbk.
161	IIKP	Inti Agri Resources Tbk.
162	IKAI	Inti Keramik Alainasri Industri Tbk.
163	IKBI	Suini Indo Kabel Tblt.
164	IMPC	Inipack Pratama Industri Tbk.
165	INAF	Indofarma (Persero) Tbk.
166	INCI	Intanwijaya Intenasional Tbk.
167	INCO	Vale Indonesia Tbk.
168	INDF	Indofood Sukses Makmur Tbk.
169	INDR	Indo-Rama Synthetics Tbk.

170	INDS	Indospring Tbk.
171	INPP	Indonesian Paradise Property Tbk.
172	INPS	Indah Prakasa Sentosa Tbk.
173	INRU	Toba Pulp Lestari Tbk. Baru
174	INTD	Inter Delta Tbk.
175	INTP	Indocement Tunggal Prakarsa Tbk.
176	IPCC	Indonesia Kendaraan Terminal Tbk.
177	IPCM	Jasa Armada Indonesia Tbk.
178	IPOL	Indopoly Swakarsa Industry Tbk.
179	IPTV	MNC Vision Networks Tbk. Baru
180	IRRA	Itama Ranoraya Tbk.
181	ISAT	Indosat Tbk.
182	ITMA	Sumber Energi Andalan Tbk.
183	ITMG	Indo Tambangraya Megah Tbk.
184	ITTG	Leo Investments Tbk.
185	JAST	Jasnita Telekomindo Tbk.
186	JAYA	Armada Berjaya Trans Tbk.
187	JECC	Jembo Cable Company Tbk.
188	JGLE	Graha Andrasentra Propeitindo Tbk.
189	JIHD	Jakarta International Hotels & Development Tbk.
190	JKON	Jaya Konstruksi Manggala Pratama Tbk.
191	IMAS	Asuransi Jiwa Syariah Jasa Mitra Abadi Tbk.
192	JPFA	Japfa Com feed Indonesia Tbk.
193	JRPT	Jaya Real Property Tbk.
194	JSKY	Sky Energy Indonesia Tbk.
195	JSMR	Jasa Marga (Persero) Tbk.
196	JSPT	Jakarta Setiabudi Internasional Tbk.
197	JTPE	Jasuindo Tiga Perkasa Tbk.
198	KAEF	Kimia Farina (Persero) Tbk.
199	KARW	ICTSI Jasa Prima Tbk.
200	KAYU	Danni Bersaudara Tbk.
201	KBLI	KMI Wire & Cable Tbk.
202	KBLM	Kabelindo Murni Tbk.
203	KBLV	First Media Tbk.
204	KDSI	Kedawung Setia Industrial Tbk.
205	KEEN	Kencana Energi Lestari Tbk.

206	KEJU	Mulia Boga Raya Tbk.
207	KIAS	Keramika Indonesia Assosiasi Tbk.
208	ICICI	Kedaung hidali Can Tbk.
209	KIJA	Kawasan Indtistri Jababeka Tbk.
210	KINO	Kino Indonesia Tbk.
211	KIOS	Kioson Koinersial Indonesia Tbk.
212	KJEN	Krida Jaringan Nusantara Tbk.
213	KKGI	Resource Alain Indonesia Tbk.
214	IWBF	Kalbe Farma Tbk.
215	KOBX	Kobexindo Tractors Tbk.
216	KOIN	Kokoh hiti Aiebaina Tbk.
217	KOPI	Mitra Energi Persada Tbk.
218	KOTA	DMS Propertindo Tbk.
219	KPAS	Cottonindo Ariesta Tbk;
220	KPIG	MNC Land Tbk.
221	FREN	Kresna Graha Investama Tbk.
222	LAPD	Leyand International Tbk.
223	LCGP	Eureka Prima Jakarta Tbk.
224	LCKM	LCK Global Kedaton Tbk.
225	LINK	Link Net Tbk.
226	LION	Lion Metal Works Tbk.
227	LMAS	Lima Indonesia Makmur Tbk.
228	LMPI	Langgeng Makmur Industri Tbk.
229	LMSH	Lionmesh Prima Tbk.
230	LPCK	Lippo Cikarang Tbk.
231	LPIN	Multi Prima Sejahtera Tbk.
232	LPKR	Lippo Karawaci Tbk.
233	LPLI	Star Pacific Tbk .
234	LPPF	Matahari Department Store Tbk.
235	LRNA	Eka Sari Lorena Transport Tbk.
236	LSIP	PP. London Sumatra Indonesia Tbk.
237	LTLS	Lautan Luas Tbk.
238	LUCK	Sentral Mitra Inforinatika Tbk.
239	MAGP	Multi Agro Gemilang Plantation Tblt.
240	MAIN	Malindo Feedniill Tbk.
241	MAPB	MAP Boga Adiperkasa Tbk.

242	MAPI	Mitra Adiperkasa Tbk.
243	MARK	Mark Dynamics Indonesia Tbk.
244	MAPA	Map Aktif Adiperlcasa Tbk.
245	MASA	Multistrada Arali Sarana Tbk.
246	MBAP	Mitrabara Adiperdana Tbk.
247	MBSS	Mitrabalitera Segara Sejati Tbk.
248	MBTO	Martina Berto Tbk.
249	MCAS	M Cash Integrasi Tbk.
250	MDKA	Merdeka Copper Gold Tbk.
251	MDKI	Emdeki Utama Tbk.
252	MDLN	Modernland Realty Tblt.
253	MERK	Merck Tbk.
254	META	Niisantara Infrastructure Tbk.
255	MFMI	Multifiling Mitra Indonesia Tbk.
256	MGRO	Mahkota Group Tbk.
257	MICE	Multi Indocitra Tbk.
258	MIDI	Midi Utama Indonesia Tbk. Baru
259	MIKA	Mitra Keluarga Karyasehat Tbk.
260	MINA	Sanurhasta Mitra Tbk.
261	MIRA	Mitra International Resources Tbk.
262	MKPI	Metropolitan Kentjana Tbk.
263	MLIA	Mulia Industrindo Tbk.
264	MLPL	Multipolar Tbk.
265	MLPT	Multipolar Technology Tbk.
266	MMLP	Mega Manunggal Property Tbk.
267	MNCN	Media Nusantara Citra Tbk.
268	MPMX	Mitra Pinasthika Mustika Tbk.
269	MPPA	Matahari Putra Prima Tbk.
270	MRAT	Mustika Ratu Tbk.
271	MSIN	MNC Studios International Tbk.
272	MSKY	MNC Sky Vision Tbk.
273	MTDL	Metrodata Electronics Tbk.
274	MTFN	Capitalinc Investment Tbk.
275	MTLA	Metropolitan Land Tbk.
276	MTPS	Meta Epsi Tbk.
277	MTRA	Mitra Pcmuda Tbk.

278	MTSM	Metro Realty Tbk.
279	MYOH	Samindo Resources Tbk.
280	MYOR	Mayora indah Tbk.
281	NELY	Pelayaran Nelly Dwi Putri Tbk.
282	NFCX	NFC Indonesia Tbk.
283	NRCA	Nusa Raya Cipta Tbk.
284	NZIA	Nusantara Almazia Tbk.
285	OASA	Protech Mitra Perkasa Tbk.
286	OMRE	Indonesia Prima Propeity Tbk.
287	OPMS	Optima Prima Metal Sinergi Tbk.
288	PALM	Provident Agro Tbk.
289	PAMG	Bima Sakti Pertiwi Tbk.
290	PANI	Pratania Abadi Nusa Industri Tbk.
291	PANR	Panorama Sentrawisata Tbk.
292	PBID	Panca Budi Idaman Tbk.
293	PBSA	Paramita Bangun Sarana Tbk.
294	PCAR	Prima Cakrawala Abadi Tbk.
295	PDES	Destinasi Tirta Nusantara Tbk.
296	PEHA	Phapros Tbk.
297	PGAS	Perusahaan Gas Ncgara Tbk.
298	PGLI	Pembangunan Graha Lestari Indah Tbk.
299	PICO	Pelangi Indah Canindo Tbk.
300	PJAA	Pembangunan Jaya Ancol Tbk.
301	PLAS	Polaris Investama Tbk Baru
302	PLIN	Plaza Indonesia Realty Tbk.
303	PNBS	Bank Pan in Dubai Syariah Tbk.
304	PNSE	Pudjiadi & Sons Tbk.
305	POLL	Pollux Properti Indonesia Tbk.
306	POLU	Golden Flower Tbk.
307	PORT	Nusantara Pelabuhan Handal Tbk.
308	POWR	Cikarang Listrindo Tbk.
309	PPRE	PP Presisi Tbk.
310	PPRO	PP Properti Tbk.
311	PRDA	Prodia Widyahusada Tbk.
312	PRIM	Royal Prima Tbk.
313	PSKT	Red Planet Indonesia Tbk.

314	PSSI	Pelita Samudera Shipping Tbk.
315	PTBA	Bukit As am Tbk.
316	PTPP	PP (Persero) Tbk.
317	PTRO	Petrosea Tbk.
318	PTSN	Sat Nusapersada Tbk.
319	PTSP	Pioneerindo Gourmet hinternational Tbk.
320	PUDP	Pudjiadi Prestige Tblt.
321	PWON	Pakuwon Jati Tbk.
322	PYFA	Pyridain Farina Tblt.
323	PZZA	Sarimelati kencana Tbk.
324	RAJA	Rukun Raliarja Tbk.
325	RALS	Ramayana Lestari Sentosa Tbk.
326	RANC	Supra Boga Lestari Tbk.
327	RBMS	Ristia Bintang Mahkotasejati Tbk.
328	RICY	Ricky Putra Globalindo Tbk.
329	RIGS	Rig Tenders Indonesia Tblt.
330	RIMO	Riino Internatiolial Lestari Tbk.
331	RISE	Jaya Sukses Makiuur Sentosa Tbk.
332	RODA	Pikko Land Developrrlent Tbk.
333	ROTI	Nippon Indosari Corpindo Tbk.
334	RUIS	Radiant Utama Iliterinsco Tbk.
335	SAME	Sarana Meditama Metropolitan Tblt.
336	SAPX	Satria Antaran Prima Tbk.
337	SCBD	Danayasa Arthatama Tbk.
338	SCCO	Supreme Cable Manufacturing & Commerce Tbk.
339	SCMA	Surya Citra Media Tbk.
340	SCPI	Merck Sharp Doliine Pharma Tbk.
341	SDMU	Sidomulyo Selaras Tbk.
342	SHID	Hotel Sahid Jaya International Tbk.
343	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk.
344	SILO	Siloam International Hospitals Tbk.
345	SIMP	Salim Ivomas Pratama Tbk.
346	SINI	Singaraja Putra Tbk.
347	SIPD	Sierad Produce Tbk.
348	SKBM	Sekar Bumi Tbk.
349	SKLT	Sekar Laut Tbk.

350	SKRN	Superkrane Mitra Utama Tbk.
351	SKYB	Northcliff Citranusa Indonesia Tbk.
352	SMAR	Smart Tbk.
353	SMBR	Semen Baturaja (Persero) Tbk.
354	SMDR	Samudera Indonesia Tbk.
355	SMMT	Golden Eagle Energy Tbk.
356	SMRA	Summarecon Agung Tbk.
357	SMRU	SMR Utama Tbk.
358	SMSM	Selamat Sempurna Tbk.
359	SONA	Sona Topas Tourism Inculstry Tbk.
360	SOSS	Shield On Service Tbk.
361	SOTS	Satria Mega Kencana Tbk.
362	SPMA	Suparma Tbk.
363	SPTO	Surya Pertiwi Tbk.
364	SRAJ	Sejahteraya Anugrahjaya Tbk.
365	SRSN	Indo AGidataina Tbk.
366	SSIA	Surya Semesta Internusa Tbk.
367	SSTM	Sunson Textile Manufacturer Tbk.
368	STAR	Buana Artha Arrugerah Tbk.
369	STTP	Siantar Top Tbk.
370	SWAT	Sriwaliana Adityakarta Tbk.
371	TAMU	Pelayaran Tamarin Sarnudra Tbk.
372	TARA	Sitara Propeilindo Tbk.
373	TBMS	Tembaga Mulia Seirtanan Tbk.
374	TCID	Mandoin Indonesia Tbk.
375	TCPI	Transcoal Pacific Tbk.
376	TDPM	Tridomain Performance Materials Tbk.
377	TEBE	Dana Brata Luhur Tbk.
378	TELE	TipSione Mobile Indonesia Tbk.
379	TFAS	Telefast Indonesia Tbk.
380	TFCO	Tifico Fiber Indonesia Tbk.
381	TGKA	Tigaraksa Satria Tbk.
382	TGRA	Terregra Asia Energy Tbk.
383	TTRA	Tira Austenite Tbk
384	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
385	TMAS	Temas Tbk.

386	TMPO	Tempo Intimedia Tbk.
387	TNCA	Trimuda Nuansa Citra Tbk.
388	TOBA	Toba Dara Sejahtera Tbk.
389	TOPS	Totalindo Eka Persada Tbk.
390	TOTL	Total Bangun Persada Tbk.
391	TOTO	Surya Toto Indonesia Tbk.
392	TPIA	Chandra Asri Petrochemical Tbk.
393	TPMA	Trans Power Marine Tbk.
394	TRAM	Trada Alam Minera Tbk.
395	TRIL	Triwira Insanlestari Tbk.
396	TRIS	Trisula International Tbk.
397	TRST	Trias Sentosa Tbk.
398	TRUK	Guna Timur Raya Tbk.
399	TSPC	Tempo Scan Pacific Tbk.
400	TURI	Tunas Ridean Tbk.
401	ULTJ	Ultra Jaya Milk Industry & Trading Company, Tbk.
402	UNIC	Unggul Indah Caliaya Tbk.
403	UNIT	Nusantara Inti Corpora Tbk.
404	UNTR	United Tractors Tbk.
405	UNVR	Unilever hidonesia Tbk.
406	URBN	Urban Jakarta Propeiaindo Tbk.
407	VIVA	Visi Media Asia Tbk.
408	VOIDS	Voksel Electric Tbk.
409	WAPO	Wahana Pronatural Tbk.
410	WEGE	Wijaya Karya Bangunan Gedung Tbk.
411	WEHA	WEHA Transportasi Indonesia Tbk.
412	WICO	Wicaksana Overseas International Tbk.
413	WHOA	Wijaya Karya (Persero) Tbk.
414	WINS	Winter mar Offshore Marine Tbk.
415	WOOD	Integra Indocabinet Tbk.
416	WOWS	Ointing Jaya Energi Tbk.
417	WSBP	Waskita Beton Precast Tbk.
418	WTON	Wijaya Karya Beton Tbk.
419	YFLO	Yelooo Integra Datanet Tbk.
420	YPAS	Yanaprima Hastapersada Tbk Baru
421	ZBRA	Zebra Nusantara Tbk.

422	ZINC	Kapuas Prima Coal Tbk.
423	ZONE	Mega Perintis Tbk.

20	FAST	Fast Food Indonesia Tbk.	√	√	√	√	√	√	√	√
21	GDYR	Goodyear Indonesia Tbk.	√	√	√	√	√	√	√	√
22	GMTD	Gowa Makassar Tourism Development Tbk.	√	√	√	√	√	√	√	√
23	GPRA	Perdana Gapuraprima Tbk	√	√	√	√	√	√	√	√
24	HERO	Hero Supermarket Tbk.	√	√	√	√	√	√	√	√
25	IGAR	Champion Pacific Indonesia Tbk.	√	√	√	√	√	√	√	√
26	INAF	Indofarma (Persero) Tbk.	√	√	√	√	√	√	√	√
27	INCI	Intanwijaya Internasional Tbk.	√	√	√	√	√	√	√	√
28	INCO	Vale Indonesia Tbk.	√	√	√	√	√	√	√	√
29	INDR	Indo-Rama Synthetics Tbk.	√	√	√	√	√	√	√	√
30	ITMG	Indo Tambangraya Megah Tbk.	√	√	√	√	√	√	√	√
31	KAEF	Kimia Farma (Persero) Tbk.	√	√	√	√	√	√	√	√
32	KBLI	KMI Wire & Cable Tbk.	√	√	√	√	√	√	√	√
33	LMPI	Langgeng Makmur Industri Tbk.	√	√	√	√	√	√	√	√
34	MICE	Multi Indocitra Tbk.	√	√	√	√	√	√	√	√
35	MTDL	Metrodata Electronics Tbk.	√	√	√	√	√	√	√	√
36	PYFA	Pyridam Parma Tbk.	√	√	√	√	√	√	√	√
37	RICY	Ricky Putra Globalindo Tbk.	√	√	√	√	√	√	√	√
38	RIGS	Rig Tenders Indonesia Tbk.	√	√	√	√	√	√	√	√
39	TMPO	Tempo Intimedia Tbk.	√	√	√	√	√	√	√	√
40	TOTL	Total Bangun Persada Tbk.	√	√	√	√	√	√	√	√
41	TURI	Tunas Ridean Tbk.	√	√	√	√	√	√	√	√
42	UNTR	United Tractors Tbk.	√	√	√	√	√	√	√	√
43	UNVR	Unilever Indonesia Tbk.	√	√	√	√	√	√	√	√
44	VOKS	Voksel Electric Tbk.	√	√	√	√	√	√	√	√

45	WICO	Wicaksana Overseas International Tbk.	√	√	√	√	√	√	√	√
46	WIKA	Wijaya Karya (Persero) Tbk.	√	√	√	√	√	√	√	√

Sumber: www.idx.co.id, www.sahamok.com dan data diolah 2020

Lampiran 4

Tabel
Return Saham yang Terdaftar pada Indeks Saham Syariah Indonesia (ISSI)
Periode 2011-2019

NO	KODE	TAHUN								
		2011	2012	2013	2014	2015	2016	2017	2018	2019
1	AALI	-0.01	-0.005	0.0277	-7E-04	-0.026	0.0122	-0.022	-0.006	0.0223
2	ADRO	-0.02	-0.004	-0.02	-2E-04	-0.054	0.1088	0.01	-0.027	0.0259
3	AKPI	0.076	-0.015	0.0018	0.0066	0.0121	0.0046	-0.012	0.0095	-0.055
4	AKRA	0.06	0.033	0.0099	-0.001	0.049	-0.012	0.007	-0.027	-0.002
5	ANTM	-0.03	-0.011	-0.005	0.0014	-0.091	0.1064	-0.027	0.032	0.017
6	APLI	0.015	0.0247	-0.016	0.022	-0.016	0.055	-0.032	0.0189	0.0735
7	ASGR	0.048	0.0254	0.0259	0.0128	-0.003	0.0059	-0.029	0.0046	-0.026
8	ASRI	0.044	0.0267	-0.012	0.0287	-0.03	0.0072	0.0028	-0.006	-0.02
9	BKSL	0.098	-0.022	-0.003	-0.023	-0.034	0.0418	0.0442	0.0007	-0.009
10	BMTR	0.041	0.0823	-0.012	-0.02	-0.009	-0.033	0.0032	-0.062	0.0432
11	BRPT	-0.03	-0.042	0.0022	-0.023	-0.063	0.26	0.0574	0.0094	0.0325
12	BSDE	0.015	0.0153	0.024	0.03	0.0047	0.0016	-0.005	-0.021	0.0021
13	CPIN	0.026	0.0511	0.0004	0.0124	-0.018	0.0192	0.0042	0.0787	-0.004
14	CTRA	0.042	0.0365	0.0128	0.052	0.0242	-0.005	-0.013	-0.007	0.0077
15	DILD	-0.03	0.034	0.013	0.067	-0.02	0.0035	-0.029	-0.007	-0.008
16	DPNS	0.052	-0.045	0.0256	-0.021	0.0126	0.005	-0.01	-0.007	-0.018
17	EKAD	0.086	0.0377	0.0114	0.0241	-0.019	0.0376	0.0156	0.0178	0.0201
18	ELSA	-0.02	-0.021	0.0582	0.0695	-0.074	0.058	-0.008	8E-05	-0.007
19	EPMT	-0.03	0.0815	0.0758	-0.029	0.0157	0.0003	0.0026	-0.024	0.0009
20	FAST	0.011	0.0199	-0.024	0.0118	-0.045	0.0272	-0.002	0.014	0.0427
21	GDYR	-0.02	0.0271	0.0483	-0.014	-0.013	-0.027	0.005	0.0197	0.0041
22	GMTD	0.25	0	0.5846	-0.011	0.022	-0.005	0.0348	0.034	0.0077
23	GPRA	0.024	-0.001	0.0581	0.0849	-0.032	-0.003	-0.035	0.0081	-0.03
24	HERO	0.087	0.1616	-0.036	0.0006	-0.056	0.0092	-0.024	-0.01	0.0139
25	IGAR	0.15	-0.01	-0.018	0.0066	-0.022	0.1305	-0.029	0.0024	-0.01
26	INAF	0.078	0.0695	-0.058	0.0886	-0.049	0.341	0.1289	0.0569	-0.138
27	INCI	0.001	0.0163	0.0015	0.001	0.0258	0.0006	0.0269	0.0384	-0.025
28	INCO	-0.03	-0.014	0.0205	0.033	-0.048	0.0577	0.0106	0.021	0.0174
29	INDR	0.036	-0.026	-0.024	-0.004	0.0014	0.0113	0.0563	0.228	-0.064
30	ITMG	-0.02	0.0098	-0.022	-0.046	-0.071	0.1071	0.0235	0.0122	-0.038

31	KAEF	0.08	0.0851	-7E-04	0.0843	-0.032	0.1469	0.0125	-5E-04	-0.045
32	KBLI	0.029	0.0628	-0.016	0.0019	-0.008	0.0802	0.0687	-0.021	0.0541
33	LMPI	-0.02	0.0217	0.0175	-0.016	-0.023	0.0244	0.0189	-0.011	-0.036
34	MICE	0.005	0.0079	0.0332	-0.011	0.0111	0.0196	-0.017	0.0077	1.0286
35	MTDL	-0	0.0391	0.0687	0.0735	0.0085	0.0006	-0.005	0.0279	0.0662
36	PYFA	0.043	0.0042	-0.013	-0.007	-0.015	0.0558	-0.008	0.0041	0.0093
37	RICY	0.007	0.0036	0.0009	0.0012	-0.007	0.0003	-0.002	0.009	-0.005
38	RIGS	-0.03	0.0058	-0.042	0.0176	-0.043	0.0089	0.0027	0.0487	0.0306
39	TMPO	0.025	0.0351	0.0141	-0.008	-0.043	0.0709	0.0617	-0.03	-0.005
40	TOTL	0.013	0.1081	-0.028	0.078	-0.043	0.0224	-0.011	-0.011	-0.019
41	TURI	0.005	0.039	-0.039	0.0123	0.0027	0.0731	-0.009	0.0076	-0.023
42	UNTR	0.016	-0.017	-0.001	-0.008	0.0003	0.0231	0.0429	-0.018	-0.017
43	UNVR	0.013	0.0122	0.0212	0.017	0.0129	0.0062	0.0318	-0.016	-0.005
44	VOKS	0.055	0.0426	-0.014	0.0122	0.0213	0.0381	-0.049	0.0113	0.0135
45	WICO	0.069	-0.009	0.0566	0.0599	-0.049	-0.001	0.3011	0.019	-0.006
46	WIKA	-0	0.0817	0.0159	0.078	-0.023	-0.005	-0.032	0.0217	0.0228
RATA-RATA		0.028	0.023	0.0179	0.0162	-0.019	0.0411	0.0122	0.0098	0.0205

Sumber: data diolah, 2020

Lampiran 5
Tabel
Data Inflasi
Periode 2011-2019

BULAN	TAHUN								
	2011	2012	2013	2014	2015	2016	2017	2018	2019
Januari	0.89	0.76	1.03	1.07	-0.24	0.51	0.97	0.62	0.32
Februari	0.13	0.05	0.75	0.26	-0.36	-0.09	0.23	0.17	-0.08
Maret	-0.32	0.07	0.63	0.08	0.17	0.19	-0.02	0.2	0.11
April	-0.31	0.21	-0.1	-0.02	0.36	-0.45	0.09	0.1	0.44
Mei	0.12	0.07	-0.03	0.16	0.5	0.24	0.39	0.21	0.68
Juni	0.55	0.62	1.03	0.43	0.54	0.66	0.69	0.59	0.55
Juli	0.67	0.7	3.29	0.93	0.93	0.69	0.22	0.28	0.31
Agustus	0.93	0.95	1.12	0.47	0.39	-0.02	-0.07	-0.05	0.12
September	0.27	0.01	-0.35	0.27	-0.05	0.22	0.13	-0.18	-0.27
Oktober	-0.12	0.16	0.09	0.47	-0.08	0.14	0.01	0.28	0.02
November	0.34	0.07	0.12	1.5	0.21	0.47	0.2	0.27	0.14
Desember	0.57	0.54	0.55	2.46	0.96	0.42	0.71	0.62	0.34
Rata-Rata	0.31	0.351	0.678	0.673	0.278	0.248	0.296	0.259	0.223

Sumber : data diolah, 2020

Lampiran 6

Tabel
Data Suku Bunga (BI Rate)
Periode 2011-2019

BULAN	TAHUN								
	2011	2012	2013	2014	2015	2016	2017	2018	2019
Januari	0.542	0.5	0.479	0.625	0.646	0.604	0.396	0.354	0.5
Februari	0.563	0.479	0.479	0.625	0.625	0.583	0.396	0.354	0.5
Maret	0.563	0.479	0.479	0.625	0.625	0.563	0.396	0.354	0.5
April	0.563	0.479	0.479	0.625	0.625	0.563	0.396	0.354	0.5
Mei	0.563	0.479	0.479	0.625	0.625	0.563	0.396	0.375	0.5
Juni	0.563	0.479	0.5	0.625	0.625	0.542	0.396	0.396	0.5
Juli	0.563	0.479	0.542	0.625	0.625	0.542	0.396	0.438	0.479
Agustus	0.563	0.479	0.563	0.625	0.625	0.438	0.375	0.458	0.458
September	0.563	0.479	0.604	0.625	0.625	0.417	0.354	0.479	0.438
Oktober	0.542	0.479	0.604	0.625	0.625	0.396	0.354	0.479	0.417
November	0.5	0.479	0.625	0.635	0.625	0.396	0.354	0.5	0.417
Desember	0.5	0.479	0.625	0.646	0.625	0.396	0.354	0.5	0.417
Rata-Rata	0.549	0.481	0.538	0.628	0.627	0.5	0.38	0.42	0.469

Sumber : data diolah, 2020

Lampiran 7
Tabel
Data Nilai Tukar (Kurs) Rupiah terhadap USD
Periode 2011-2019

BULAN	TAHUN								
	2011	2012	2013	2014	2015	2016	2017	2018	2019
Januari	9537	9609	10187	12680	13079	14389	13859	13880	14663
Februari	9413	9526	10187	12435	13250	14016	13841	14090	14535
Maret	9261	9665	10209	11927	13567	13693	13846	14258	14711
April	9151	9676	10224	11936	13448	13680	13806	14303	14643
Mei	9056	9790	10261	12026	13641	13920	13823	14560	14893
Juni	9064	9951	10382	12393	13813	13855	13798	14536	14727
Juli	9033	9957	10573	12189	13875	13619	13842	14915	14544
Agustus	9032	10000	11073	12207	14282	13665	13842	15060	14742
September	9266	10066	11846	12391	14896	13618	13803	15369	14611
Oktober	9395	10097	11867	12645	14296	13517	14026	15679	14618
November	9515	10128	12113	12658	14173	13811	14027	15197	14569
Desember	9588	10146	12587	12938	14355	13918	14056	14997	14517
Rata-Rata	9276	9884	10959	12369	13889	13808	13881	14737	14648

Sumber : data diolah, 2020

Lampiran 8 Uji CEM

Dependent Variable: LOGRETURN
 Method: Panel Least Squares
 Date: 08/13/20 Time: 02:11
 Sample: 2011 2019
 Periods included: 9
 Cross-sections included: 46
 Total panel (unbalanced) observations: 240

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.720870	0.945446	-1.820168	0.0700
INFLASI	-0.048034	0.048593	-0.988486	0.3239
SUKU_BUNGA	-0.070684	0.117005	-0.604114	0.5463
NILAI_TUKAR	-0.000126	4.45E-05	-2.831691	0.0050
R-squared	0.034143	Mean dependent var		-3.874250
Adjusted R-squared	0.021865	S.D. dependent var		1.282582
S.E. of regression	1.268483	Akaike info criterion		3.330046
Sum squared resid	379.7353	Schwarz criterion		3.388057
Log likelihood	-395.6055	Hannan-Quinn criter.		3.353420
F-statistic	2.780891	Durbin-Watson stat		1.290545
Prob(F-statistic)	0.041754			

Lampiran 9 Uji FEM

Dependent Variable: LOGRETURN
 Method: Panel Least Squares
 Date: 08/13/20 Time: 02:13
 Sample: 2011 2019
 Periods included: 9
 Cross-sections included: 46
 Total panel (unbalanced) observations: 240

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.967470	0.941801	-2.089050	0.0380
INFLASI	-0.062682	0.048479	-1.292963	0.1976
SUKU_BUNGA	-0.004344	0.118182	-0.036758	0.9707
NILAI_TUKAR	-0.000134	4.41E-05	-3.033676	0.0028

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.285245	Mean dependent var	-3.874250
Adjusted R-squared	0.105621	S.D. dependent var	1.282582
S.E. of regression	1.212959	Akaike info criterion	3.403970
Sum squared resid	281.0124	Schwarz criterion	4.114601
Log likelihood	-359.4764	Hannan-Quinn criter.	3.690302
F-statistic	1.588010	Durbin-Watson stat	1.724883
Prob(F-statistic)	0.015523		

Lampiran 10 Uji REM

Dependent Variable: LOGRETURN
 Method: Panel EGLS (Cross-section random effects)
 Date: 08/13/20 Time: 02:17
 Sample: 2011 2019
 Periods included: 9
 Cross-sections included: 46
 Total panel (unbalanced) observations: 240
 Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.810627	0.917027	-1.974453	0.0495
INFLASI	-0.051998	0.047081	-1.104426	0.2705
SUKU_BUNGA	-0.047251	0.113875	-0.414940	0.6786
NILAI_TUKAR	-0.000128	4.30E-05	-2.975741	0.0032
Effects Specification				
			S.D.	Rho
Cross-section random			0.378261	0.0886
Idiosyncratic random			1.212959	0.9114
Weighted Statistics				
R-squared	0.037738	Mean dependent var	-3.127404	
Adjusted R-squared	0.025506	S.D. dependent var	1.218891	
S.E. of regression	1.208770	Sum squared resid	344.8254	
F-statistic	3.085121	Durbin-Watson stat	1.414854	
Prob(F-statistic)	0.028021			
Unweighted Statistics				
R-squared	0.033849	Mean dependent var	-3.874250	
Sum squared resid	379.8512	Durbin-Watson stat	1.284391	

Lampiran 11 Uji Chow

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

Effects Test	Statistic	d.f.	Prob.
Cross-section F	1.491123	(45,191)	0.0346
Cross-section Chi-square	72.258200	45	0.0061

Cross-section fixed effects test equation:
Dependent Variable: LOGRETURN
Method: Panel Least Squares
Date: 08/13/20 Time: 02:13
Sample: 2011 2019
Periods included: 9
Cross-sections included: 46
Total panel (unbalanced) observations: 240

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.720870	0.945446	-1.820168	0.0700
INFLASI	-0.048034	0.048593	-0.988486	0.3239
SUKU_BUNGA	-0.070684	0.117005	-0.604114	0.5463
NILAI_TUKAR	-0.000126	4.45E-05	-2.831691	0.0050
R-squared	0.034143	Mean dependent var		-3.874250
Adjusted R-squared	0.021865	S.D. dependent var		1.282582
S.E. of regression	1.268483	Akaike info criterion		3.330046
Sum squared resid	379.7353	Schwarz criterion		3.388057
Log likelihood	-395.6055	Hannan-Quinn criter.		3.353420
F-statistic	2.780891	Durbin-Watson stat		1.290545
Prob(F-statistic)	0.041754			

Lampiran 11 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	2.357005	3	0.5017

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
INFLASI	-0.062682	-0.051998	0.000134	0.3553
SUKU_BUNGA	-0.004344	-0.047251	0.000999	0.1747
NILAI_TUKAR	-0.000134	-0.000128	0.000000	0.5527

Cross-section random effects test equation:

Dependent Variable: LOGRETURN

Method: Panel Least Squares

Date: 08/13/20 Time: 02:18

Sample: 2011 2019

Periods included: 9

Cross-sections included: 46

Total panel (unbalanced) observations: 240

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.967470	0.941801	-2.089050	0.0380
INFLASI	-0.062682	0.048479	-1.292963	0.1976
SUKU_BUNGA	-0.004344	0.118182	-0.036758	0.9707
NILAI_TUKAR	-0.000134	4.41E-05	-3.033676	0.0028

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.285245	Mean dependent var	-3.874250
Adjusted R-squared	0.105621	S.D. dependent var	1.282582
S.E. of regression	1.212959	Akaike info criterion	3.403970
Sum squared resid	281.0124	Schwarz criterion	4.114601
Log likelihood	-359.4764	Hannan-Quinn criter.	3.690302
F-statistic	1.588010	Durbin-Watson stat	1.724883
Prob(F-statistic)	0.015523		

Lampiran 12 Uji LM

Lagrange Multiplier Tests for Random Effects

Null hypotheses: No effects

Alternative hypotheses: Two-sided (Breusch-Pagan) and one-sided
(all others) alternatives

	Test Hypothesis		
	Cross-section	Time	Both
Breusch-Pagan	6.260962 (0.0123)	1.931129 (0.1646)	8.192091 (0.0042)
Honda	2.502191 (0.0062)	-1.389651 --	0.786685 (0.2157)
King-Wu	2.502191 (0.0062)	-1.389651 --	-0.338991 --
Standardized Honda	2.575490 (0.0050)	-0.625497 --	-4.224033 --
Standardized King-Wu	2.575490 (0.0050)	-0.625497 --	-4.334480 --
Gourierioux, et al.*	--	--	6.260962 (< 0.05)

*Mixed chi-square asymptotic critical values:

1%	7.289
5%	4.321
10%	2.952

Lampiran 13

Uji Heteroskedastisitas

Dependent Variable: CROSSID
Method: Panel Least Squares
Date: 08/13/20 Time: 02:33
Sample: 2011 2019
Periods included: 9
Cross-sections included: 46
Total panel (balanced) observations: 414

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	23.50000	7.213584	3.257742	0.0012
INFLASI	-3.66E-14	0.377297	-9.70E-14	1.0000
SUKU_BUNGA	1.59E-14	0.812239	1.96E-14	1.0000
NILAI_TUKAR	-3.44E-17	0.000370	-9.29E-14	1.0000
R-squared	0.000000	Mean dependent var		23.50000
Adjusted R-squared	-0.007317	S.D. dependent var		13.29198
S.E. of regression	13.34052	Akaike info criterion		8.029104
Sum squared resid	72967.50	Schwarz criterion		8.068001
Log likelihood	-1658.025	Hannan-Quinn criter.		8.044487
F-statistic	0.000000	Durbin-Watson stat		3.75E-29
Prob(F-statistic)	1.000000			

Lampiran 14

Uji Autokorelasi

Dependent Variable: RETURN
 Method: Panel EGLS (Cross-section random effects)
 Date: 08/19/20 Time: 12:43
 Sample (adjusted): 2012 2019
 Periods included: 8
 Cross-sections included: 46
 Total panel (balanced) observations: 368
 Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.024143	0.007516	3.212082	0.0014
D(INFLASI)	0.003383	0.001859	1.820274	0.0695
D(SUKU_BUNGA)	-0.001177	0.005804	-0.202749	0.8394
D(NILAI_TUKAR)	-1.27E-05	8.87E-06	-1.437038	0.1516

Effects Specification		S.D.	Rho
Cross-section random		0.000000	0.0000
Idiosyncratic random		0.076749	1.0000

Weighted Statistics			
R-squared	0.027197	Mean dependent var	0.015288
Adjusted R-squared	0.019179	S.D. dependent var	0.076621
S.E. of regression	0.075883	Sum squared resid	2.095991
F-statistic	3.392149	Durbin-Watson stat	1.720690
Prob(F-statistic)	0.018141		

Unweighted Statistics			
R-squared	0.027197	Mean dependent var	0.015288
Sum squared resid	2.095991	Durbin-Watson stat	1.720690

Lampiran 15 Koefisien Determinasi R²

Dependent Variable: LOGRETURN
 Method: Panel EGLS (Cross-section random effects)
 Date: 08/13/20 Time: 02:17
 Sample: 2011 2019
 Periods included: 9
 Cross-sections included: 46
 Total panel (unbalanced) observations: 240
 Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.810627	0.917027	-1.974453	0.0495
INFLASI	-0.051998	0.047081	-1.104426	0.2705
SUKU_BUNGA	-0.047251	0.113875	-0.414940	0.6786
NILAI_TUKAR	-0.000128	4.30E-05	-2.975741	0.0032

Effects Specification		S.D.	Rho
Cross-section random		0.378261	0.0886
Idiosyncratic random		1.212959	0.9114

Weighted Statistics			
R-squared	0.037738	Mean dependent var	-3.127404
Adjusted R-squared	0.025506	S.D. dependent var	1.218891
S.E. of regression	1.208770	Sum squared resid	344.8254
F-statistic	3.085121	Durbin-Watson stat	1.414854
Prob(F-statistic)	0.028021		

Unweighted Statistics			
R-squared	0.033849	Mean dependent var	-3.874250
Sum squared resid	379.8512	Durbin-Watson stat	1.284391

Lampiran 16 Uji T

Dependent Variable: LOGRETURN
 Method: Panel EGLS (Cross-section random effects)
 Date: 08/13/20 Time: 02:17
 Sample: 2011 2019
 Periods included: 9
 Cross-sections included: 46
 Total panel (unbalanced) observations: 240
 Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.810627	0.917027	-1.974453	0.0495
INFLASI	-0.051998	0.047081	-1.104426	0.2705
SUKU_BUNGA	-0.047251	0.113875	-0.414940	0.6786
NILAI_TUKAR	-0.000128	4.30E-05	-2.975741	0.0032

Effects Specification		S.D.	Rho
Cross-section random		0.378261	0.0886
Idiosyncratic random		1.212959	0.9114

Weighted Statistics			
R-squared	0.037738	Mean dependent var	-3.127404
Adjusted R-squared	0.025506	S.D. dependent var	1.218891
S.E. of regression	1.208770	Sum squared resid	344.8254
F-statistic	3.085121	Durbin-Watson stat	1.414854
Prob(F-statistic)	0.028021		

Unweighted Statistics			
R-squared	0.033849	Mean dependent var	-3.874250
Sum squared resid	379.8512	Durbin-Watson stat	1.284391

Lampiran 10 Uji F

Dependent Variable: LOGRETURN
 Method: Panel EGLS (Cross-section random effects)
 Date: 08/13/20 Time: 02:17
 Sample: 2011 2019
 Periods included: 9
 Cross-sections included: 46
 Total panel (unbalanced) observations: 240
 Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.810627	0.917027	-1.974453	0.0495
INFLASI	-0.051998	0.047081	-1.104426	0.2705
SUKU_BUNGA	-0.047251	0.113875	-0.414940	0.6786
NILAI_TUKAR	-0.000128	4.30E-05	-2.975741	0.0032

Effects Specification		S.D.	Rho
Cross-section random		0.378261	0.0886
Idiosyncratic random		1.212959	0.9114

Weighted Statistics			
R-squared	0.037738	Mean dependent var	-3.127404
Adjusted R-squared	0.025506	S.D. dependent var	1.218891
S.E. of regression	1.208770	Sum squared resid	344.8254
F-statistic	3.085121	Durbin-Watson stat	1.414854
Prob(F-statistic)	0.028021		

Unweighted Statistics			
R-squared	0.033849	Mean dependent var	-3.874250
Sum squared resid	379.8512	Durbin-Watson stat	1.284391