

## Lampiran 1

## Data Penelitian

Periode	Inflasi	Kurs Valas	BI rate	HSI	IHSG	JII
Jan-07	6,26%	Rp9.066,50	9,50%	20106,42	1757,26	296,96
Feb-07	6,30%	Rp9.067,80	9,25%	19651,51	1740,97	294,06
Mar-07	6,52%	Rp9.163,95	9,00%	19800,93	1830,92	315,24
Apr-07	6,29%	Rp9.097,55	9,00%	20318,98	1999,17	344,96
Mei-07	6,01%	Rp8.844,33	8,75%	20634,47	2084,32	345,58
Jun-07	5,77%	Rp8.983,65	8,50%	21772,73	2139,28	356,85
Jul-07	6,06%	Rp9.067,14	8,25%	23184,94	2348,67	388,63
Agust-07	6,51%	Rp9.366,68	8,25%	23984,14	2194,34	368,15
Sep-07	6,95%	Rp9.309,90	8,25%	27142,47	2359,21	399,75
Okt-07	6,88%	Rp9.107,06	8,25%	31352,58	2643,49	463,05
Nop-07	6,71%	Rp9.264,27	8,25%	28643,61	2688,33	483,96
Des-07	6,59%	Rp9.333,60	8,00%	27812,65	2745,83	493,01
Jan-08	7,36%	Rp9.406,35	8,00%	23455,74	2627,25	476,97
Feb-08	7,40%	Rp9.181,15	8,00%	24331,67	2721,94	508,95
Mar-08	8,17%	Rp9.184,94	8,00%	22849,20	2447,30	448,42
Apr-08	8,96%	Rp9.208,64	8,00%	25755,35	2304,52	428,09
Mei-08	10,38%	Rp9.290,80	8,25%	24533,12	2444,35	441,66
Jun-08	11,03%	Rp9.295,71	8,50%	22102,01	2349,10	430,29
Jul-08	11,90%	Rp9.163,45	8,75%	22731,10	2304,51	387,81
Agust-08	11,85%	Rp9.149,25	9,00%	21261,89	2165,94	356,10
Sep-08	12,14%	Rp9.340,65	9,25%	18016,21	1832,51	286,39
Okt-08	11,77%	Rp10.048,35	9,50%	13968,67	1256,70	193,68
Nop-08	11,68%	Rp11.711,15	9,50%	13888,24	1241,54	195,69
Des-08	11,06%	Rp11.324,84	9,25%	14387,48	1355,41	216,19
Jan-09	9,17%	Rp11.167,21	8,75%	13278,21	1332,67	213,63
Feb-09	8,60%	Rp11.852,75	8,25%	12811,57	1285,48	214,12
Mar-09	7,92%	Rp11.849,55	7,75%	13576,02	1434,07	236,79
Apr-09	7,31%	Rp11.025,10	7,50%	15520,99	1722,77	279,87
Mei-09	6,04%	Rp10.392,65	7,25%	18171,00	1916,83	307,14
Jun-09	3,65%	Rp10.206,64	7,00%	18378,73	2026,78	321,46
Jul-09	2,71%	Rp10.111,33	6,75%	20573,33	2323,24	385,22
Agust-09	2,75%	Rp9.977,60	6,50%	19724,19	2341,54	380,65
Sep-09	2,83%	Rp9.900,72	6,50%	20955,25	2467,59	401,53
Okt-09	2,57%	Rp9.482,73	6,50%	21752,87	2367,70	383,67
Nop-09	2,41%	Rp9.469,95	6,50%	21821,50	2415,84	397,89
Des-09	2,74%	Rp9.457,75	6,50%	21872,50	2534,36	417,18
Jan-10	3,72%	Rp9.275,45	6,50%	20121,99	2610,80	427,68

Feb-10	3,82%	Rp9.348,21	6,50%	20608,70	2549,03	413,73
Mar-10	3,43%	Rp9.173,73	6,50%	21239,35	2777,30	443,67
Apr-10	3,91%	Rp9.027,33	6,50%	21108,59	2971,25	474,80
Mei-10	4,16%	Rp9.183,21	6,50%	19765,19	2796,96	444,60
Jun-10	5,05%	Rp9.148,36	6,50%	20128,99	2913,68	460,26
Jul-10	6,22%	Rp9.049,45	6,50%	21029,81	3069,28	483,32
Agust-10	6,44%	Rp8.971,76	6,50%	20536,49	3081,88	473,79
Sep-10	5,80%	Rp8.975,84	6,50%	22358,17	3501,30	526,52
Okt-10	5,67%	Rp8.927,90	6,50%	23096,32	3635,32	540,29
Nop-10	6,33%	Rp8.938,38	6,50%	23007,99	3531,21	508,78
Des-10	6,96%	Rp9.022,62	6,50%	23035,45	3703,51	532,90
Jan-11	7,02%	Rp9.037,38	6,50%	23447,34	3409,17	477,51
Feb-11	6,84%	Rp8.912,56	6,75%	23338,02	3470,35	496,87
Mar-11	6,65%	Rp8.761,48	6,75%	23527,52	3678,67	514,92
Apr-11	6,16%	Rp8.651,30	6,75%	23720,81	3819,62	528,76
Mei-11	5,98%	Rp8.555,80	6,75%	23684,13	3836,97	531,38
Jun-11	5,54%	Rp8.564,00	6,75%	22398,10	3888,57	536,04
Jul-11	4,61%	Rp8.533,24	6,75%	22440,25	4130,80	567,12
Agust-11	4,79%	Rp8.532,00	6,75%	20534,85	3841,73	529,16
Sep-11	4,61%	Rp8.765,50	6,75%	17592,41	3549,03	492,30
Okt-11	4,42%	Rp8.895,24	6,50%	19864,87	3790,85	530,19
Nop-11	4,15%	Rp9.015,18	6,00%	17989,35	3715,08	520,49
Des-11	3,79%	Rp9.088,48	6,00%	18434,39	3821,99	537,03

Lampiran 3

**Data Hasil SPSS**  
**Variabel Terikat IHSG**

**1. Uji Normalitas**

**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		60
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	2.92894754E2
Most Extreme Differences	Absolute	.094
	Positive	.094
	Negative	-.066
Kolmogorov-Smirnov Z		.728
Asymp. Sig. (2-tailed)		.664

a. Test distribution is Normal.

b. Calculated from data.

**2. Uji Regresi Linier Berganda**

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	11375.064	881.265		12.908	.000			
	inflasi	101.943	22.904	.332	4.451	.000	-.431	.515	.222
	kurs	-.543	.070	-.550	-7.790	.000	-.728	-.724	-.389
	BI rate	-587.643	55.285	-.803	-10.629	.000	-.738	-.820	-.531
	HSI	.006	.015	.027	.407	.686	.461	.055	.020

a. Dependent Variable: IHSG

### 3. Uji Multikolinieritas

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	11375.064	881.265		12.908	.000		
inflasi	101.943	22.904	.332	4.451	.000	.448	2.234
kurs	-.543	.070	-.550	-7.790	.000	.500	1.999
BI rate	-587.643	55.285	-.803	-10.629	.000	.438	2.283
HSI	.006	.015	.027	.407	.686	.549	1.823

a. Dependent Variable: IHSG

### 4. Uji Heteroskedastisitas

**Correlations**

			Abs_Res
Spearman's rho	Inflasi	Correlation Coefficient	-.098
		Sig. (2-tailed)	.457
		N	60
Kurs	Kurs	Correlation Coefficient	-.052
		Sig. (2-tailed)	.694
		N	60
BI rate	BI rate	Correlation Coefficient	-.220
		Sig. (2-tailed)	.091
		N	60
HSI	HSI	Correlation Coefficient	-.143
		Sig. (2-tailed)	.275
		N	60

## 5. Uji Autokorelasi

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.929 <sup>a</sup>	.863	.853	303.35856	.479

a. Predictors: (Constant), HSI, BI rate, kurs, inflasi

b. Dependent Variable: IHSG

## 6. Uji f (simultan)

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

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.179E7	4	7947721.015	86.363	.000 <sup>a</sup>
	Residual	5061452.891	55	92026.416		
	Total	3.685E7	59			

a. Predictors: (Constant), HSI, BI rate, kurs, inflasi

b. Dependent Variable: IHSG

## 7. Uji t (parsial)

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	11375.064	881.265		12.908	.000
	inflasi	101.943	22.904	.332	4.451	.000
	kurs	-.543	.070	-.550	-7.790	.000
	BI rate	-587.643	55.285	-.803	-10.629	.000
	HSI	.006	.015	.027	.407	.686

a. Dependent Variable: IHSG

## 8. Uji Determinasi ( $R^2$ )

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.929 <sup>a</sup>	.863	.853	303.35856

a. Predictors: (Constant), HSI, BI rate, kurs, inflasi

b. Dependent Variable: IHSG

## 9. Uji Hipotesis Kedua

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	11375.064	881.265		12.908	.000			
	inflasi	101.943	22.904	.332	4.451	.000	-.431	.515	.222
	kurs	-.543	.070	-.550	-7.790	.000	-.728	-.724	-.389
	BI rate	-587.643	55.285	-.803	-10.629	.000	-.738	-.820	-.531
	HSI	.006	.015	.027	.407	.686	.461	.055	.020

a. Dependent Variable: IHSG

Lampiran 4

**Data Hasil SPSS**  
**Variabel Terikat JII**

**1. Uji Normalitas**

**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		60
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	32.38611045
Most Extreme Differences	Absolute	.111
	Positive	.111
	Negative	-.050
Kolmogorov-Smirnov Z		.859
Asymp. Sig. (2-tailed)		.451

a. Test distribution is Normal.

b. Calculated from data.

**2. Uji Regresi Linier Berganda**

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
	B	Std. Error	Beta			Zero-order	Partial	Part
1 (Constant)	1182.159	97.444		12.132	.000			
inflasi	10.741	2.533	.273	4.241	.000	-.423	.496	.183
kurs	-.055	.008	-.434	-7.111	.000	-.779	-.692	-.307
BI rate	-65.921	6.113	-.703	-10.784	.000	-.684	-.824	-.465
HSI	.008	.002	.299	5.140	.000	.650	.570	.222

a. Dependent Variable: JII

### 3. Uji Multikolinieritas

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	1182.159	97.444		12.132	.000		
inflasi	10.741	2.533	.273	4.241	.000	.448	2.234
kurs	-.055	.008	-.434	-7.111	.000	.500	1.999
BI rate	-65.921	6.113	-.703	-10.784	.000	.438	2.283
HSI	.008	.002	.299	5.140	.000	.549	1.823

a. Dependent Variable: JII

### 4. Uji Heteroskedastisitas

**Correlations**

			Abs_Res
Spearman's rho	inflasi	Correlation Coefficient	.042
		Sig. (2-tailed)	.748
		N	60
	kurs	Correlation Coefficient	.193
		Sig. (2-tailed)	.140
		N	60
	BI rate	Correlation Coefficient	-.053
		Sig. (2-tailed)	.690
		N	60
	HSI	Correlation Coefficient	-.073
		Sig. (2-tailed)	.578
		N	60



## 5. Uji Autokorelasi

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.947 <sup>a</sup>	.898	.890	33.54312	.718

a. Predictors: (Constant), HSI, BI rate, kurs, inflasi

b. Dependent Variable: JII

## 6. Uji f (simultan)

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

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	542660.453	4	135665.113	120.576	.000 <sup>a</sup>
	Residual	61882.749	55	1125.141		
	Total	604543.202	59			

a. Predictors: (Constant), HSI, BI rate, kurs, inflasi

b. Dependent Variable: JII

## 7. Uji t (parsial)

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1182.159	97.444		12.132	.000
	inflasi	10.741	2.533	.273	4.241	.000
	kurs	-.055	.008	-.434	-7.111	.000
	BI rate	-65.921	6.113	-.703	-10.784	.000
	HSI	.008	.002	.299	5.140	.000

a. Dependent Variable: JII

## 8. Uji Determinasi ( $R^2$ )

ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	542660.453	4	135665.113	120.576	.000 <sup>a</sup>
	Residual	61882.749	55	1125.141		
	Total	604543.202	59			

a. Predictors: (Constant), HSI, BI rate, kurs, inflasi

b. Dependent Variable: JII

## 9. Uji Hipotesis Kedua

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
	B	Std. Error	Beta			Zero-order	Partial	Part
1 (Constant)	1182.159	97.444		12.132	.000			
inflasi	10.741	2.533	.273	4.241	.000	-.423	.496	.183
kurs	-.055	.008	-.434	-7.111	.000	-.779	-.692	-.307
BI rate	-65.921	6.113	-.703	-10.784	.000	-.684	-.824	-.465
HSI	.008	.002	.299	5.140	.000	.650	.570	.222

a. Dependent Variable: JII

### **Biodata Peneliti**

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#### **Pendidikan Formal**

1996-1997 : TK. Darmawanita Tamban  
1997-2003 : SDN 2 Tamban  
2003-2006 : SMPN 1 Campurdarat  
2006-2009 : SMAN 1 Pakel  
2009-2013 : Jurusan Manajemen, Fakultas Ekonomi, UIN  
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Malang, 28 Maret 2013

Heri Sugiono