

LAMPIRAN

Lampiran 1. Daftar Mentah Kurs Rupiah, Nilai Impor, Harga Minyak Dunia, Harga Emas Dunia, Suku Bunga, dan Indeks Harga Saham Gabungan.

Tahun	Bulan	X1	X2	X3	X4	X5	Y
		Kurs Rupiah	Nilai Impor (\$)	Harga Minyak Mentah (\$)	Harga Emas Dunia (\$)	Suku Bunga (%)	IHSG
2018	Januari	13.413	15309.4	64.73	1331.67	4.25%	6.605.63
	Februari	13.707	14185.5	61.64	1331.53	4.25%	6.597.22
	Maret	13.756	14463.6	64.94	1324.66	4.25%	6.188.99
	April	13.877	16162.3	68.57	1334.74	4.25%	5.994.60
	Mei	13.951	17662.9	67.04	1303.03	4.75%	5.983.59
	Juni	14.404	11267.9	74.15	1281.57	5.25%	5.799.24
	Juli	14.413	18297.1	68.76	1238.52	5.25%	5.936.44
	Agustus	14.711	16878.1	69.80	1201.25	5.50%	6.018.46
	September	14.929	14610.1	73.25	1198.47	5.75%	5.976.55
	Oktober	15.227	17667.6	65.31	1215.39	5.75%	5.831.65
	November	14.339	16901.8	50.93	1220.95	6.00%	6.056.12
	Desember	14.481	15365	45.41	1247.92	6.00%	6.194.50
2019	Januari	14.072	15005.2	53.79	1291.75	6.00%	6.532.97
	Februari	14.062	12465.1	57.22	1320.07	6.00%	6.443.35
	Maret	14.244	13746.6	60.14	1300.9	6.00%	6.468.75
	April	14.215	15399.2	63.91	1286.54	6.00%	6.455.35
	Mei	14.385	14606.7	53.50	1283.95	6.00%	6.209.12
	Juni	14.141	11465.4	58.47	1359.04	6.00%	6.358.63
	Juli	14.026	15518.5	58.58	1412.98	5.75%	6.390.50

	Agustus	14.237	14169.4	55.10	1498.8	5.50%	6.328.47
	September	14.174	14263.4	54.07	1511.31	5.25%	6.169.10
	Oktober	14.008	14759.1	54.18	1494.8	5.00%	6.228.32
	November	14.102	15340.5	55.17	1470.02	5.00%	6.011.83
	Desember	13.901	14506.8	61.06	1476.04	5.00%	6.299.54
2020	Januari	13.662	14268.7	51.56	1560.67	5.00%	5.940.05
	Februari	14.234	11548.1	44.76	1597.1	4.75%	5.452.70
	Maret	16.367	13352.2	20.48	1591.93	5.50%	4.538.93
	April	15.157	12535.2	18.84	1682.93	5.50%	4.716.40
	Mei	14.733	8438.6	35.49	1761.38	4.50%	4.753.61
	Juni	14.302	10760.3	39.27	1732.22	5.25%	4.905.39
	Juli	14.653	10464.3	40.27	1843.31	4.00%	5.149.63
	Agustus	14.554	10742.4	42.61	1968.57	4.00%	5.238.49
	September	14.918	11570.1	40.22	1922.21	4.00%	4.870.04
	Oktober	14.690	10786	35.79	1900.28	4.00%	5.128.23
	November	14.128	12664.4	45.34	1863.49	3.75%	5.612.42
	Desember	14.105	14438.4	48.52	1855.96	3.75%	5.979.07
2021	Januari	14.084	13329.9	52.20	1866.99	3.75%	5.862.35
	Februari	14.229	13265	61.50	1808.18	3.50%	6.241.80
	Maret	14.572	16787.5	59.16	1718.23	3.50%	5.985.52
	April	14.468	16204.3	63.58	1761.68	3.50%	5.995.62
	Mei	14.310	14234.8	66.32	1853.22	3.50%	5.947.46
	Juni	14.496	17218.5	73.47	1834.57	3.50%	5.985.49
	Juli	14.491	15263.1	73.95	1807.09	3.50%	6.070.04
	Agustus	14.374	16678.9	68.50	1783.97	3.50%	6.150.30
	September	14.307	16234.1	75.03	1777.25	3.50%	6.286.94
	Oktober	14.199	16293.6	83.57	1776.85	3.50%	6.591.35
	November	14.340	19328.2	66.18	1820.23	3.50%	6.533.93

	Desember	14.269	21352	75.21	1786.65	3.50%	6.581.48
2022	Januari	14.381	18211.1	88.15	1816.77	3.50%	6.631.15
	Februari	14.371	16638.5	95.72	1856.3	3.50%	6.888.17
	Maret	14.349	21962.4	100.28	1947.83	3.50%	7.071.44
	April	14.418	19757.4	104.69	1933.9	3.50%	7.228.91
	Mei	14.544	18609.3	114.67	1848.3	3.50%	7.148.97
	Juni	14.848	21003.9	105.76	1833.83	3.50%	6.911.58
	Juli	14.958	21345	98.62	1736.37	3.50%	6.951.12
	Agustus	14.875	22150.6	89.55	1765.65	3.75%	7.178.59
	September	15.247	19808.3	79.49	1682.97	4.25%	7.040.80
	Oktober	15.542	19135.4	86.53	1664.45	4.75%	7.098.89
	November	15.737	18962.1	80.56	1726.45	5.25%	7.081.31
	Desember	15.731	19863.1	80.47	1796.74	5.50%	6.850.62
2023	Januari	14.979	18442.9	80.11	1898.63	5.75%	6.839.34
	Februari	15.274	15919.2	77.05	1854.54	5.75%	6.843.24
	Maret	15.062	20588.1	75.67	1912.73	5.75%	6.805.28
	April	14.751	15347.6	76.78	2000.47	5.75%	6.915.72
	Mei	14.969	21279.6	68.09	1990.22	5.75%	6.633.26
	Juni	15.026	17150	70.64	1942.9	5.75%	6.661.88
	Juli	15.083	19570.3	81.80	1948.85	5.75%	6.931.36
	Agustus	15.239	18879.8	83.63	1920.02	5.75%	6.953.26
	September	15.526	17341.6	90.79	1916.96	5.75%	6.939.89
	Oktober	15.916	18672.9	81.02	1913.04	6.00%	6.752.21
	November	15.384	19586.4	75.96	1985.27	6.00%	7.080.74
	Desember	15.416	19106.7	71.65	2029.29	6.00%	7.272.80
2024	Januari	15.796	18494.5	75.85	2034.04	6.00%	7.207.94
	Februari	15.673	18440.2	78.26	2023.24	6.00%	7.316.11
	Maret	15.853	17961.1	83.17	2158.01	6.00%	7.288.81

	April	16.249	16895.6	81.93	2335.49	6.25%	7.234.20
	Mei	16.253	19399.5	76.99	2352.14	6.25%	6.970.74
	Juni	16.421	18450.3	81.54	2326.33	6.25%	7.063.58
	Juli	16.320	21736.4	77.91	2395.31	6.25%	7.255.76
	Agustus	15.409	20665.2	73.55	2467.97	6.25%	7.670.73
	September	15.138	18824.6	68.17	2567.12	6.00%	7.527.93

Lampiran 2. Hasil Output SPSS Versi 23

A. Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
IHSG	81	4538.93	7670.73	6393.1172	695.87133
Kurs Rupiah	81	13.413	16.421	14.73031	.697791
Nilai Impor	81	8438.60	22150.60	16399.0790	3156.01149
Harga Minyak Dunia	81	18.84	114.67	67.8636	18.26542
Harga Emas Dunia	81	1198.47	2567.12	1733.2468	320.95833
Suku Bunga	81	.0350	.0625	.048765	.0102707
Valid N (listwise)	81				

B. Uji Asumsi Klasik

1. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

	ABS_RES
N	81
Normal Parameters ^{a,b}	
Mean	195.2378
Std. Deviation	142.32225
Most Extreme Differences	
Absolute	.088
Positive	.086
Negative	-.088
Test Statistic	.088
Asymp. Sig. (2-tailed)	.183

a. Test distribution is Normal.

b. Calculated from data.

2. Uji Multikolinieritas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5817.063	705.408		8.246	.000
	Kurs Rupiah	-317.064	62.563	-.318	-5.068	.000
	Nilai Impor	.069	.015	.315	4.727	.000
	Harga Minyak Dunia	21.710	2.402	.570	9.038	.000
	Harga Emas Dunia	.662	.119	.305	5.545	.000
	Suku Bunga	30495.276	3289.085	.450	9.272	.000

a. Dependent Variable: IHSG

3. Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.937 ^a	.878	.870	250.54584	1.889

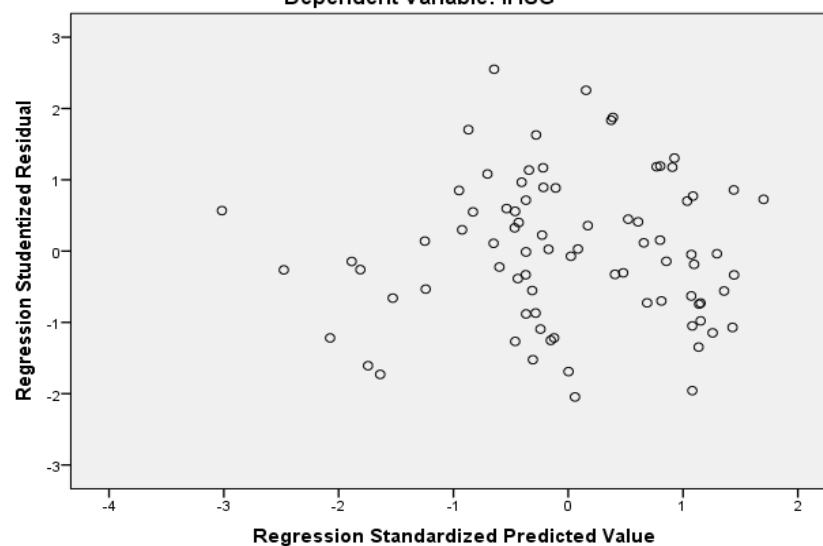
a. Predictors: (Constant), Suku Bunga, Harga Emas Dunia, Harga Minyak Dunia, Kurs Rupiah, Nilai Impor

b. Dependent Variable: IHSG

4. Uji Heteroskedastisitas

Scatterplot

Dependent Variable: IHSG



C. Uji Regresi Linear Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5817.063	705.408		8.246	.000
	Kurs Rupiah	-317.064	62.563	-.318	-5.068	.000
	Nilai Impor	.069	.015	.315	4.727	.000
	Harga Minyak Dunia	21.710	2.402	.570	9.038	.000
	Harga Emas Dunia	.662	.119	.305	5.545	.000
	Suku Bunga	30495.276	3289.085	.450	9.272	.000

a. Dependent Variable: IHSG

D. Pengujian Hipotesis

1. Uji Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.937 ^a	.878	.870	250.54584	1.889

a. Predictors: (Constant), Suku Bunga, Harga Emas Dunia, Harga Minyak Dunia, Kurs Rupiah, Nilai Impor

b. Dependent Variable: IHSG

2. Uji Kelayakan Model (Uji F)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	34030960.964	5	6806192.193	108.425	.000
	Residual	4707991.319	75	62773.218		
	Total	38738952.283	80			

a. Dependent Variable: IHSG

3. Uji Hipotesis (Uji T)

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	5817.063	705.408		8.246	.000
Kurs Rupiah	-317.064	62.563	-.318	-5.068	.000
Nilai Impor	.069	.015	.315	4.727	.000
Harga Minyak Dunia	21.710	2.402	.570	9.038	.000
Harga Emas Dunia	.662	.119	.305	5.545	.000
Suku Bunga	30495.276	3289.085	.450	9.272	.000

a. Dependent Variable: IHSG