

## LAMPIRAN

### 1) Uji Normalitas

**One-Sample Kolmogorov-Smirnov Test**

		Peringkat	LNUP	LNPDB	LNIN	LNSBI	LNYTM
N		30	30	30	30	30	28
Normal Parameters <sup>a,b</sup>	Mean	17.7821	4.4287	2.7929	1.2996429	3.1759	4940.29
	Std. Deviation	4.90664	1.43517	1.21641	.63416441	1.42977	339.228
Most Extreme Differences	Absolute	.128	.065	.109	.153	.117	.095
	Positive	.128	.065	.109	.153	.117	.063
	Negative	-.067	-.050	-.096	-.090	-.068	-.095
Kolmogorov-Smirnov Z		1.069	.542	.915	1.278	.978	.797
Asymp. Sig. (2-tailed)		.203	.931	.372	.076	.294	.549

a. Test distribution is Normal.

b. Calculated from data.

### 2) Uji Multikolinearitas

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	.701	6.445		.109	.914		
Peringkat Obligasi	.704	.381	.342	1.849	.077	.934	1.070
1 LNUP	-.716	.907	-.147	-.789	.438	.922	1.084
LNPDB	-.246	2.283	-.032	-.108	.915	.370	2.706
LNIN	-.694	.671	-.352	-1.034	.311	.275	3.635
LNSBI	.781	1.522	.229	.513	.612	.160	6.241

a. Dependent Variable: LNYTM

### 3) Uji Autokorelasi

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.667 <sup>a</sup>	.445	.343	30.36396	2.656

a. Predictors: (Constant), LNSBI, Peringkat Obligasi, LNUP, LNPDB, LNIN

b. Dependent Variable: YTM

### 4) Uji Linearitas

**ANOVA Table**

			Sum of Squares	df	Mean Square	F	Sig.
(Combined)			142,635	13	8,915	1,157	,321
Peringkat *LNY	Between Groups	Linearity	38,713	1	38,713	5,023	,028
		Deviation from Linearity	103,922	12	6,928	,899	,568
	Within Groups		608,854	6	7,707		
Total			751,490	29			

**ANOVA Table**

			Sum of Squares	df	Mean Square	F	Sig.
(Combined)			113,672	13	8,744	1,124	,351
LNUP* LNY	Between Groups	Linearity	26,010	1	26,010	3,344	,071
		Deviation from Linearity	87,662	12	7,305	,939	,513
	Within Groups		637,817	6	7,778		
Total			751,490	29			

ANOVA Table

			Sum of Squares	df	Mean Square	F	Sig.
	(Combined)		95,642	13	7,357	,920	,537
LNPDB*	Between	Linearity	36,843	1	36,843	4,606	,035
LNIN*	Groups	Deviation	58,799	12	4,900	,613	,826
LNIN*		from Linearity					
	Within Groups		655,848	6	7,998		
	Total		751,490	29			

ANOVA Table

			Sum of Squares	df	Mean Square	F	Sig.
	(Combined)		237,865	15	15,858	2,470	,005
LNIN*	Between	Linearity	160,331	1	160,331	24,972	,000
LNIN*	Groups	Deviation	77,534	14	5,538	,863	,601
LNIN*		from Linearity					
	Within Groups		513,625	6	6,420		
	Total		751,490	29			

ANOVA Table

			Sum of Squares	df	Mean Square	F	Sig.
	(Combined)		103,162	13	6,074	1,424	,135
LNSBI*	Between	Linearity	16,810	1	23,011	2,234	,058
LNSBI*	Groups	Deviation	45,153	12	6,315	,769	,400
LNSBI*		from Linearity					
	Within Groups		571,718	6	6,338		
	Total		451,387	29			

5) Regresi (uji t)

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

Model	Variables Entered	Variables Removed	Method
1	LNSBI, Peringkat Obligasi, LNUP, LNPDB, LNIN <sup>b</sup>		Enter

a. Dependent Variable: YTM

b. All requested variables entered.

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.667 <sup>a</sup>	.445	.343	30.36396

a. Predictors: (Constant), LNSBI, Peringkat Obligasi, LNUP, LNPDB, LNIN

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	19988.413	5	3997.683	4.336	.005 <sup>b</sup>
	Residual	24893.189	27	921.970		
	Total	44881.602	32			

a. Dependent Variable: YTM

b. Predictors: (Constant), LNSBI, Peringkat Obligasi, LNUP, LNPDB, LNIN

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	66.109	30.420		.216	.830
	Peringkat Obligasi	55.612	14.793	.582	3.759	.001
	LNUP	-43.163	44.125	-.152	-.978	.337
	LNPDB	10.057	6.893	.022	.094	.926
	LNIN	-12.639	2.637	-.105	-.387	.702
	LNSBI	2.883	1.864	.014	.040	.968