

# LAMPIRAN

## Lampiran 1

Tabel Indikator Makroekonomi (%)  
Periode 2014-2016

No	Periode	PDB	Inflasi	Suku Bunga	JUB	Kurs
1	Jan-14	5,12	4,14	7,5	11,6	-4,84
2	Feb-14	5,12	4,42	7,5	10,9	-1,98
3	Mar-14	5,12	4,45	7,5	10	1,12
4	Apr-14	4,94	3,60	7,5	11	0,69
5	Mei-14	4,94	3,33	7,5	10,5	3,08
6	Jun-14	4,94	3,45	7,5	13,1	-3,16
7	Jul-14	4,93	3,21	7,5	11	1,09
8	Agust-14	4,93	2,79	7,5	11	4,22
9	Sep-14	4,93	3,07	7,5	11,7	-1,06
10	Okt-14	5,05	3,31	7,5	12,5	0,94
11	Nop-14	5,05	3,58	7,75	12,7	2,00
12	Des-14	5,05	3,02	7,75	11,8	1,49
13	Jan-15	4,82	6,96	7,75	14,3	1,89
14	Feb-15	4,82	6,29	7,5	16,1	1,72
15	Mar-15	4,82	6,38	7,5	16,3	-1,12
16	Apr-15	4,74	6,79	7,5	14,9	2,12
17	Mei-15	4,74	7,15	7,5	13,4	0,92
18	Jun-15	4,74	7,26	7,5	13	1,12
19	Jul-15	4,77	7,26	7,5	12,7	4,05
20	Agust-15	4,77	7,18	7,5	13,3	4,49
21	Sep-15	4,77	6,83	7,5	12,7	-6,95
22	Okt-15	5,17	6,25	7,5	10,4	1,47
23	Nop-15	5,17	4,89	7,5	9,2	0,98
24	Des-15	5,17	3,35	7,5	8,9	-0,92
25	Jan-16	4,92	8,36	7,25	7,7	-3,26
26	Feb-16	4,92	6,23	7	7,2	-0,89
27	Mar-16	4,92	4,83	6,75	7,4	-0,54
28	Apr-16	5,18	4,53	6,75	7,1	3,11
29	Mei-16	5,18	3,99	6,75	7,6	-3,20

30	Jun-16	5,18	4,53	6,5	8,7	-0,65
31	Jul-16	5,01	6,7	6,5	8,1	1,57
32	Agust-16	5,01	7,32	5,25	7,7	-2,27
33	Sep-16	5,01	7,25	5	5,1	0,41
34	Okt-16	4,94	7,32	4,75	7,5	3,92
35	Nop-16	4,94	7,75	4,75	9,3	-0,94
36	Des-16	4,94	8,82	4,75	10	-0,75

## Lampiran 2

### Tabel Koefisien Determinasi

#### AAI

##### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,807 <sup>a</sup>	,651	,591	2959,273

a. Predictors: (Constant), Kurs, Inflasi, JUB, PDB, Suku\_bunga

b. Dependent Variable: Harga\_saham

#### SGRO

##### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,681 <sup>a</sup>	,464	,374	236,433

a. Predictors: (Constant), Kurs, Inflasi, JUB, Suku\_bunga, PDB

b. Dependent Variable: Harga\_saham

#### SIMP

##### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,785 <sup>a</sup>	,616	,552	134,787

a. Predictors: (Constant), kurs, Inflasi, JUB, Suku\_bunga, PDB

### LSIP

#### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,653 <sup>a</sup>	,426	,331	270,491

a. Predictors: (Constant), Kurs, Inflasi, JUB, Suku\_bunga, PDB

b. Dependent Variable: Harga\_saham

### TBLA

#### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,867 <sup>a</sup>	,752	,711	89,191

a. Predictors: (Constant), Kurs, Inflasi, JUB, Suku\_Bunga, PDB

b. Dependent Variable: Harga\_Saham

Lampiran 3

Korelasi

AALI

Coefficients<sup>a</sup>

Model		Correlations		
		Zero-order	Partial	Part
1	PDB	-,239	-,270	-,166
	Inflasi	-,481	-,561	-,402
	Suku_bunga	,595	-,017	-,010
	JUB	,635	,450	,299
	Kurs	,142	,060	,036

a. Dependent Variable: Harga\_saham

SGRO

Coefficients<sup>a</sup>

Model		Correlations		
		Zero-order	Partial	Part
1	PDB	,112	-,288	-,220
	Inflasi	-,477	-,656	-,636
	Suku_bunga	-,047	-,483	-,404
	JUB	-,032	,087	,064
	Kurs	,176	,168	,125

a. Dependent Variable: Harga\_saham

SIMP

Coefficients<sup>a</sup>

Model		Correlations		
		Zero-order	Partial	Part
1	PDB	-,112	-,293	-,190

Inflasi	-,561	-,688	-,588
Suku_bunga	,385	-,367	-,244
JUB	,467	,447	,310
kurs	,146	,076	,047

a. Dependent Variable: Harga\_saham

### LSIP

#### Coefficients<sup>a</sup>

Model	Correlations		
	Zero-order	Partial	Part
PDB	,025	-,215	-,167
Inflasi	-,511	-,607	-,578
1 Suku_bunga	,191	-,372	-,304
JUB	,236	,278	,219
Kurs	,010	-,079	-,060

a. Dependent Variable: Harga\_saham

### TBLA

#### Coefficients<sup>a</sup>

Model	Correlations		
	Zero-order	Partial	Part
PDB	-,003	-,083	-,041
Inflasi	,230	-,455	-,254
1 Suku_Bunga	-,752	-,840	-,771
JUB	-,242	,446	,248
Kurs	,190	,361	,193

a. Dependent Variable: Harga\_Saham

Lampiran 4

Tabel Uji t Perusahaan Sub Sektor Perkebunan

(AALI)

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	62453,798	30813,802		2,027	,052
PDB	-8381,123	5455,946	-,258	-1,536	,135
Inflasi	-1528,917	412,121	-,599	-3,710	,001
Suku_bunga	-76,023	836,716	-,015	-,091	,928
JUB	806,481	291,907	,476	2,763	,010
Kurs	65,061	197,471	,036	,329	,744

a. Dependent Variable: Harga\_saham

(SGRO)

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	7608,115	2464,237		3,087	,004
PDB	-717,669	436,322	-,341	-1,645	,110
Inflasi	-156,822	32,958	-,949	-4,758	,000
Suku_bunga	-202,097	66,914	-,625	-3,020	,005

JUB	11,217	23,344	,102	,481	,634
Kurs	14,756	15,792	,127	,934	,358

a. Dependent Variable: Harga\_saham

### (SIMP)

#### Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	3415,387	1404,822		2,431	,021
	PDB	-417,375	248,740	-,295	-1,678	,104
	Inflasi	-97,586	18,789	-,877	-5,194	,000
	Suku_bunga	-82,364	38,146	-,378	-2,159	,039
	JUB	36,414	13,308	,492	2,736	,010
	Kurs	3,737	9,003	,048	,415	,681

a. Dependent Variable: Harga\_saham

### (LSIP)

#### Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	6285,866	2819,209		2,230	,033
	PDB	-602,988	499,174	-,259	-1,208	,236
	Inflasi	-157,644	37,706	-,862	-4,181	,000
	Suku_bunga	-168,058	76,553	-,470	-2,195	,036

JUB	42,352	26,707	,349	1,586	,123
Kurs	-7,815	18,067	-,061	-,433	,668

a. Dependent Variable: Harga\_saham

**(TBLA)**

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	2437,744	929,601		2,622	,014
PDB	-74,777	164,597	-,064	-,454	,653
Inflasi	-34,764	12,433	-,379	-2,796	,009
Suku_Bunga	-	25,242	-1,193	-8,480	,000
JUB	24,039	8,806	,395	2,730	,011
Kurs	12,627	5,957	,196	2,120	,042

a. Dependent Variable: Harga\_Saham

Lampiran 5

Uji F pada Perusahaan Sub Sektor Perkebunan

**(AALI)**

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

Model	Sum of Squares	Df	Mean Square	F	Sig.
1 Regression	482971061,294	5	96594212,259	11,051	,000 <sup>b</sup>
Residual	262218296,345	30	8740609,878		
Total	745189357,639	35			

a. Dependent Variable: Harga\_saham

b. Predictors: (Constant), Kurs, Inflasi, JUB, Suku\_bunga, PDB

**(SGRO)**

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

Model	Sum of Squares	Df	Mean Square	F	Sig.
1 Regression	1448874,176	5	289774,835	5,184	,002 <sup>b</sup>
Residual	1677016,796	30	55900,560		
Total	3125890,972	35			

a. Dependent Variable: Harga\_saham

b. Predictors: (Constant), Kurs, Inflasi, JUB, Suku\_bunga, PDB

**(SIMP)**

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

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	873291,578	5	174658,316	9,614	,000 <sup>b</sup>
	Residual	545023,394	30	18167,446		
	Total	1418314,972	35			

a. Dependent Variable: Harga\_saham

b. Predictors: (Constant), kurs, Inflasi, JUB, Suku\_bunga, PDB

**(LSIP)**

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

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	1631846,300	5	326369,260	4,461	,004 <sup>b</sup>
	Residual	2194961,338	30	73165,378		
	Total	3826807,639	35			

a. Dependent Variable: Harga\_saham

b. Predictors: (Constant), Kurs, Inflasi, JUB, Suku\_bunga, PDB

**(TBLA)**

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

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	724383,932	5	144876,786	18,212	,000 <sup>b</sup>
	Residual	238652,290	30	7955,076		
	Total	963036,222	35			

a. Dependent Variable: Harga\_Saham

b. Predictors: (Constant), Kurs, Inflasi, JUB, Suku\_Bunga, PDB

## Lampiran 6

### (Harga Saham Closing Price)