

## LAMPIRAN

### 1. DATA HASIL PENELITIAN

#### DATA HARGA SAHAM (Y)

| No          | Nama Perusahaan                            | Tahun            |                  |                  |                  |                  |
|-------------|--------------------------------------------|------------------|------------------|------------------|------------------|------------------|
|             |                                            | 2011             | 2012             | 2013             | 2014             | 2015             |
| 1           | Adaro Energy Tbk. (ADRO.JK)                | 2.175,00         | 1.590,83         | 1.110,00         | 1.120,00         | 732,08           |
| 2           | Dian Swastatika Sentosa Tbk (DSSA.JK)      | 20.087,50        | 13.391,67        | 13.900,00        | 12.598,33        | 12.700,00        |
| 3           | Harum Energy Tbk. (HRUM.JK)                | 8.283,33         | 6.433,33         | 3.760,42         | 2.109,58         | 1.094,17         |
| 4           | Vale Indonesia Tbk. (INCO.JK)              | 4.125,00         | 2.837,50         | 2.424,58         | 3.490,83         | 2.503,33         |
| 5           | Indo Tambangraya Megah Tbk. (ITMG.JK)      | 44.258,33        | 39.179,17        | 31.812,50        | 24.512,50        | 11.616,67        |
| 6           | Resource Alam Indonesia Tbk. (KKGL.JK)     | 5.135,42         | 4.468,75         | 2.107,92         | 1.491,67         | 798,75           |
| 7           | Medco Energi Internasional Tbk. (MEDC.JK)  | 2.568,75         | 1.857,92         | 2.025,83         | 3.274,17         | 2.140,42         |
| 8           | J Resources Asia Pasifik Tbk. (PSAB.JK)    | 450,00           | 3.908,33         | 3.362,50         | 2.650,00         | 883,75           |
| 9           | Tambang Batubara Bukit Asam Tbk. (PTBA.JK) | 19.583,33        | 16.766,67        | 12.908,33        | 11.354,17        | 7.939,58         |
| 10          | Petrosea Tbk (PTRO.JK)                     | 34.491,67        | 9.137,92         | 1.404,17         | 1.242,92         | 524,75           |
| 11          | Golden Eagle Energy Tbk. (SMMT.JK)         | 648,89           | 1.958,29         | 5.256,25         | 3.513,16         | 1.343,67         |
| 12          | Timah (Persero) Tbk. (TINS.JK)             | 2.336,25         | 1.560,00         | 1.427,50         | 1.399,58         | 754,58           |
| <b>Mean</b> |                                            | <b>12.011,96</b> | <b>8.590,87</b>  | <b>6.791,67</b>  | <b>5.729,74</b>  | <b>3.585,98</b>  |
| <b>Max</b>  |                                            | <b>44.258,33</b> | <b>39.179,17</b> | <b>31.812,50</b> | <b>24.512,50</b> | <b>12.700,00</b> |
| <b>Min</b>  |                                            | <b>450,00</b>    | <b>1.560,00</b>  | <b>1.110,00</b>  | <b>1.120,00</b>  | <b>524,75</b>    |

Sumber : yahoo.finance.com (diakses 06 Maret 2017), diolah

**DATA BI RATE (X<sub>1</sub>)**

| No | Periode          | Tahun        |              |              |              |              |
|----|------------------|--------------|--------------|--------------|--------------|--------------|
|    |                  | 2011         | 2012         | 2013         | 2014         | 2015         |
| 1  | Januari          | 6,50%        | 6,00%        | 5,75%        | 7,50%        | 7,75%        |
| 2  | Februari         | 6,75%        | 5,75%        | 5,75%        | 7,50%        | 7,50%        |
| 3  | Maret            | 6,75%        | 5,75%        | 5,75%        | 7,50%        | 7,50%        |
| 4  | April            | 6,75%        | 5,75%        | 5,75%        | 7,50%        | 7,50%        |
| 5  | Mei              | 6,75%        | 5,75%        | 5,75%        | 7,50%        | 7,50%        |
| 6  | Juni             | 6,75%        | 5,75%        | 6,00%        | 7,50%        | 7,50%        |
| 7  | Juli             | 6,75%        | 5,75%        | 6,50%        | 7,50%        | 7,50%        |
| 8  | Agustus          | 6,75%        | 5,75%        | 7,00%        | 7,50%        | 7,50%        |
| 9  | September        | 6,75%        | 5,75%        | 7,25%        | 7,50%        | 7,50%        |
| 10 | Oktober          | 6,50%        | 5,75%        | 7,25%        | 7,50%        | 7,50%        |
| 11 | November         | 6,00%        | 5,75%        | 7,50%        | 7,75%        | 7,50%        |
| 12 | Desember         | 6,00%        | 5,75%        | 7,50%        | 7,75%        | 7,50%        |
|    | <b>Rata-rata</b> | <b>6,58%</b> | <b>5,77%</b> | <b>6,48%</b> | <b>7,54%</b> | <b>7,52%</b> |
|    | <b>Tertinggi</b> | <b>6,75%</b> | <b>6,00%</b> | <b>7,50%</b> | <b>7,75%</b> | <b>7,75%</b> |
|    | <b>Terendah</b>  | <b>6,00%</b> | <b>5,75%</b> | <b>5,75%</b> | <b>7,50%</b> | <b>7,50%</b> |

Sumber : [www.bi.go.id](http://www.bi.go.id) (diakses 23 Maret 2017), diolah

**DATA KURS *DOLLAR US* TERHADAP RUPIAH (X<sub>2</sub>)**

| <b>Bulan</b>     | <b>Tahun</b>   |                |                 |                 |                 |
|------------------|----------------|----------------|-----------------|-----------------|-----------------|
|                  | <b>2011</b>    | <b>2012</b>    | <b>2013</b>     | <b>2014</b>     | <b>2015</b>     |
| Januari          | 9037,38        | 9109,14        | 9687,33         | 12179,65        | 12579,10        |
| Februari         | 8912,56        | 9025,76        | 9686,65         | 11935,10        | 12749,84        |
| Maret            | 8761,48        | 9165,33        | 9709,42         | 11427,05        | 13066,82        |
| April            | 8651,30        | 9175,50        | 9724,05         | 11435,75        | 12947,76        |
| Mei              | 8555,80        | 9290,24        | 9760,91         | 11525,94        | 13140,53        |
| Juni             | 8564,00        | 9451,14        | 9881,53         | 11892,62        | 13313,24        |
| Juli             | 8533,24        | 9456,59        | 10073,39        | 11689,06        | 13374,79        |
| Agustus          | 8532,00        | 9499,84        | 10572,50        | 11712,45        | 13781,75        |
| September        | 8765,50        | 9566,35        | 11346,24        | 11890,77        | 14396,10        |
| Oktober          | 8895,24        | 9597,14        | 11366,90        | 12144,87        | 13795,86        |
| Nopember         | 9015,18        | 9627,95        | 11613,10        | 12158,30        | 13672,57        |
| Desember         | 9088,48        | 9645,89        | 12087,10        | 12438,29        | 13854,60        |
| <b>Rata-rata</b> | <b>8776,01</b> | <b>9384,24</b> | <b>10459,09</b> | <b>11869,15</b> | <b>13389,41</b> |
| <b>Tertinggi</b> | <b>9088,48</b> | <b>9645,89</b> | <b>12087,10</b> | <b>12438,29</b> | <b>14396,10</b> |
| <b>Terendah</b>  | <b>8532,00</b> | <b>9025,76</b> | <b>9686,65</b>  | <b>11427,05</b> | <b>12579,10</b> |

Sumber : [www.ortax.org](http://www.ortax.org) (diakses 23 Maret 2017), diolah

## 2. HASIL UJI ASUMSI KLASIK

### UJI NORMALITAS

#### One-Sample Kolmogorov-Smirnov Test

|                                  |                | BI Rate | Kurs       | Harga Saham |
|----------------------------------|----------------|---------|------------|-------------|
| N                                |                | 12      | 12         | 12          |
| Normal Parameters <sup>a,b</sup> | Mean           | 6.7792  | 10775.5817 | 7342.0425   |
|                                  | Std. Deviation | .12332  | 372.39413  | 8602.10341  |
| Most Extreme Differences         | Absolute       | .253    | .240       | .303        |
|                                  | Positive       | .240    | .240       | .303        |
|                                  | Negative       | -.253   | -.182      | -.243       |
| Kolmogorov-Smirnov Z             |                | .877    | .831       | 1.051       |
| Asymp. Sig. (2-tailed)           |                | .426    | .494       | .220        |

a. Test distribution is Normal.

b. Calculated from data.

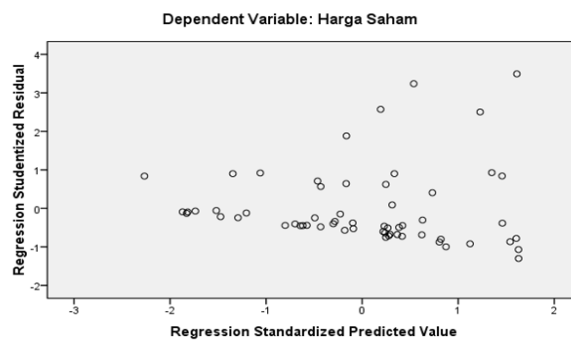
### UJI MULTIKOLINIERITAS

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

| Model |            | Unstandardized Coefficients |            | Standardized Coefficients | T      | Sig. | Collinearity Statistics |       |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|       |            | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1     | (Constant) | 18737.492                   | 4411.187   |                           | 4.248  | .051 |                         |       |
|       | BI Rate    | -1471.514                   | .637       | -1.031                    | -4.138 | .054 | .842                    | 1.187 |
|       | Kurs       | -.373                       | .238       | -.391                     | -1.570 | .257 | .842                    | 1.187 |

### UJI HETEROKEDASTISITAS

Scatterplot



## UJI AUTOKORELASI

Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | .311 <sup>a</sup> | .097     | .065              | 9560.82403                 | 2.207         |

a. Predictors: (Constant), Kurs, BI Rate

b. Dependent Variable: Harga Saham

## UJI HOMOGENITAS

### Test of Homogeneity of Variances

Harga Saham

| Levene Statistic | df1 | df2 | Sig. |
|------------------|-----|-----|------|
| 1.878            | 3   | 9   | .212 |

### 3. HASIL UJI REGRESI BERGANDA

| Model              | Unstandardized Coefficients |            | Standardized Coefficients | T      | Sig. | Collinearity Statistics |       |
|--------------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|                    | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| (Constant)         | 18299,104                   | 4297,627   |                           | 4,258  | ,051 |                         |       |
| 1 BI Rate          | 19553,379                   | 10590,586  | ,464                      | 1,846  | ,206 | ,321                    | 3,114 |
| Kurs <i>Dollar</i> | -2,247                      | ,426       | -1,326                    | -5,273 | ,034 | ,321                    | 3,114 |

a. Dependent Variable: Harga Saham

#### 4. HASIL PENGUJIAN HIPOTESIS

##### HASIL UJI F

###### ANOVA<sup>a</sup>

| Model        | Sum of Squares | Df | Mean Square  | F      | Sig.              |
|--------------|----------------|----|--------------|--------|-------------------|
| 1 Regression | 38738166,683   | 2  | 19369083,341 | 23,621 | ,041 <sup>b</sup> |
| Residual     | 1639967,643    | 2  | 819983,821   |        |                   |
| Total        | 40378134,326   | 4  |              |        |                   |

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), Kurs Rupiah, BI Rate

##### HASIL UJI T

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

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | T      | Sig. | Collinearity Statistics |       |
|--------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|              | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1 (Constant) | 18299,104                   | 4297,627   |                           | 4,258  | ,051 |                         |       |
| BI Rate      | 195530,379                  | 105907,586 | ,464                      | 1,846  | ,206 | ,321                    | 3,114 |
| Kurs Dollar  | -2,247                      | ,426       | -1,326                    | -5,273 | ,034 | ,321                    | 3,114 |

a. Dependent Variable: Harga Saham

##### HASIL UJI KOEFISIEN DETERMINASI (R<sup>2</sup>)

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

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | ,979 <sup>a</sup> | ,959     | ,919              | 905,52958                  | 1,545         |

a. Predictors: (Constant), Kurs Rupiah, BI Rate

b. Dependent Variable: Harga Saham

## PERNYATAAN TIDAK MELAKUKAN PLAGIAT

Saya yang bertanda tangan dibawah ini :

Nama : Hidayatus Nur Sholikhah

NIM : 20131220075

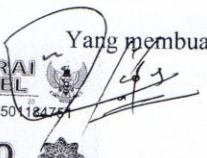

Program Studi : Akuntansi

Fakultas : Ekonomi

Menyatakan dengan sesungguhnya bahwa skripsi yang saya tulis ini benar-benar tulisan saya, dan bukan merupakan plagiasi baik sebagian maupun seluruhnya.

Apabila di kemudian hari terbukti atau dapat dibuktikan skripsi ini hasil plagiasi, baik sebagian atau seluruhnya, maka saya bersedia menerima sanksi atas perbuatan tersebut sesuai dengan ketentuan yang berlaku di Universitas Muhammadiyah Surabaya.

Surabaya, 14 September 2017

Yang membuat pernyataan,  
  
  
Hidayatus Nur Sholikhah





UNIVERSITAS MUHAMMADIYAH SURABAYA

Jl Sutorejo No 59 Surabaya

PANITIA UJIAN SKRIPSI STRATA - 1 (S-1)  
FAKULTAS EKONOMI DAN BISNIS

**DAFTAR PERBAIKAN SKRIPSI**

Nama Mahasiswa : Hidayatus Nur Sholikah  
Noreg Mahasiswa : 20131220075  
Jurusan : AKUNTANSI  
Hari/Tanggal : Rabu, 30 Agustus 2017

Kami telah menyetujui perbaikan/refisi atas skripsi mahasiswa tersebut diatas

| Nama Penguji                         | Tanda Tangan | Tanggal   |
|--------------------------------------|--------------|-----------|
| Drs.Ec. Ezif M.Fahmi W, MM, Ak, CA   |              | 06/9 2017 |
| Drs Ec Sjamsul Hidayat, M.Si. Ak. CA |              | 4/9 2017  |
| Andrianto, SE, M.Ak                  |              | 06/9 2017 |

Catatan

Setiap Mahasiswa membuat rangkap 3



**UNIVERSITAS MUHAMMADIYAH SURABAYA**  
**PUSAT BAHASA**

Jl. Sutorejo 59 Surabaya 60113 Telp. 031-3811966, 3811967 Ext (130) Gd. A Lt 2

Email: [pusba.umsby@gmail.com](mailto:pusba.umsby@gmail.com)

**ENDORSEMENT LETTER**

588/PB-UMS/EL/IX/2017

This letter is to certify that the abstract of the thesis below

Title : Analysis of Relationship Between Stock Price with BI Rate and Dollar  
Exchange Rate of Rupiah on Mining Companies Listing in Indonesia  
Stock Exchange Period 2011-2015  
Student's name : Hidayatus Nur S  
Reg. Number : 20131220075  
Department : S1 Akuntansi

has been endorsed by Pusat Bahasa *UMSurabaya* for further approval by the examining  
committee of the faculty.

Surabaya, 7 September 2017

Chair  
  
Waode Hamsia, M.Pd.





