

LAMPIRAN

Lampiran 1 Data Penelitian

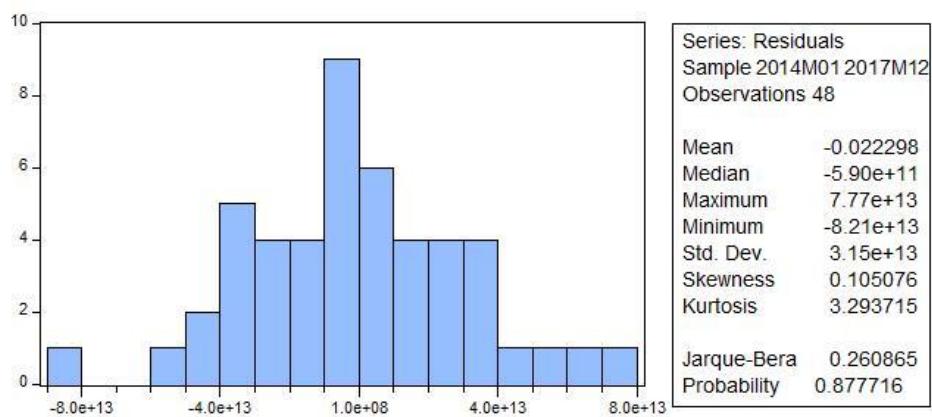
Bulan	SBSN	Korporasi	Kurs	Inflasi	Basil
2014M01	1.17669E+14	1.17603E+13	12226	0.0822	0.0594
2014M02	1.11687E+14	1.28746E+13	11634	0.0775	0.0606
2014M03	1.32297E+14	1.4386E+13	11404	0.0732	0.0489
2014M04	1.34437E+14	1.38353E+13	11530	0.0725	0.0665
2014M05	1.35787E+14	1.17255E+13	11611	0.0732	0.0696
2014M06	1.36862E+14	1.67022E+13	11979	0.067	0.0732
2014M07	1.38267E+14	1.31211E+13	11591	0.0453	0.0686
2014M08	1.38816E+14	9.44188E+12	11717	0.0399	0.0732
2014M09	1.44641E+14	1.10928E+13	12212	0.0453	0.0747
2014M10	1.44706E+14	1.66167E+13	12165	0.0483	0.0745
2014M11	1.44426E+14	1.53683E+13	12196	0.0623	0.0694
2014M12	1.43901E+14	2.08089E+13	12440	0.0836	0.0718
2015M01	1.52091E+14	1.80038E+13	12615	0.0696	0.0683
2015M02	1.54196E+14	1.51729E+13	12863	0.0629	0.0705
2015M03	1.78426E+14	1.9025E+13	13084	0.0638	0.0705
2015M04	1.80556E+14	1.56991E+13	12937	0.0679	0.0688
2015M05	1.85026E+14	1.19946E+13	13186	0.0715	0.0705
2015M06	1.89406E+14	1.95261E+13	13332	0.0726	0.0665
2015M07	1.95501E+14	1.34562E+13	13481	0.0726	0.065
2015M08	1.97876E+14	1.58282E+13	14027	0.0718	0.063
2015M09	1.8563E+14	1.81915E+13	14657	0.0683	0.064
2015M10	1.8911E+14	1.13624E+13	13639	0.0625	0.0638
2015M11	1.99964E+14	1.56105E+13	13840	0.0489	0.0642
2015M12	2.01017E+14	1.37852E+13	13795	0.0335	0.0666
2016M01	2.07732E+14	1.26465E+13	13846	0.0414	0.0645
2016M02	1.98544E+14	2.05806E+13	13395	0.0442	0.0632
2016M03	3.02748E+14	1.66749E+13	13276	0.0445	0.0624
2016M04	2.50989E+14	1.4587E+13	13204	0.036	0.0628
2016M05	2.60259E+14	1.6174E+13	13625	0.0333	0.0604
2016M06	2.55645E+14	2.34816E+13	13180	0.0345	0.061
2016M07	2.616E+14	1.48807E+13	13094	0.0321	0.0574
2016M08	2.7085E+14	2.16456E+13	13300	0.0279	0.0567
2016M09	2.81686E+14	2.30426E+13	12998	0.0307	0.056
2016M10	2.83721E+14	1.55569E+13	13050	0.0331	0.0515
2016M11	2.85961E+14	2.46554E+13	13563	0.0358	0.055
2016M12	2.8499E+14	2.03831E+13	13436	0.0302	0.0571
2017M01	2.95502E+14	1.4968E+13	13343	0.0349	0.0555
2017M02	3.0709E+14	1.94189E+13	13347	0.0383	0.0551
2017M03	3.13774E+14	2.44541E+13	13321	0.0361	0.0564
2017M04	3.19204E+14	2.25772E+13	13327	0.0417	0.0582
2017M05	3.29296E+14	2.65238E+13	13321	0.0433	0.0596
2017M06	3.36706E+14	1.93684E+13	13314	0.0437	0.0597
2017M07	3.42041E+14	3.04558E+13	13323	0.0388	0.0588
2017M08	3.57821E+14	2.91774E+13	13351	0.0382	0.0566
2017M09	3.6826E+14	2.63983E+13	13492	0.0372	0.0587
2017M10	2.7826E+14	3.47619E+13	13572	0.0358	0.0568
2017M11	3.8671E+14	3.88719E+13	13541	0.033	0.0557
2017M12	3.8221E+14	3.51574E+13	13548	0.0361	0.0591

Lampiran 2 Uji Deskriptif

Date: 11/28/18 Time: 20:36
 Sample: 2014M01 2017M12

Mean	2.29E+14	1.88E+13	13019.33	0.050354	0.062715
Median	2.00E+14	1.66E+13	13307.00	0.043950	0.062600
Maximum	3.87E+14	3.89E+13	14657.00	0.083600	0.074700
Minimum	1.12E+14	9.44E+12	11404.00	0.027900	0.048900
Std. Dev.	8.05E+13	6.70E+12	746.5871	0.017017	0.006384
Skewness	0.317109	1.185775	-0.669343	0.474745	0.137390
Kurtosis	1.842363	3.976051	2.788811	1.677453	2.164676
Jarque-Bera	3.484711	13.15385	3.673364	5.301326	1.546542
Probability	0.175107	0.001392	0.159345	0.070604	0.461501
Sum	1.10E+16	9.02E+14	624928.0	2.417000	3.010300
Sum Sq. Dev.	3.05E+29	2.11E+27	26197439	0.013611	0.001915
Observations	48	48	48	48	48

Lampiran 3 Uji Normalitas



Lampiran 4 Uji Multikolinearitas

Variance Inflation Factors
 Date: 12/16/18 Time: 09:44
 Sample: 2014M01 2017M12
 Included observations: 48

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	1.43E+28	631.2851	NA
KORPORASI	0.753129	13.21419	1.463590
KURS	5.39E+19	404.8584	1.299413
INFLASI	1.18E+29	14.71169	1.479761
BASIL	8.28E+29	145.3326	1.459748

Lampiran 5 Uji Heterokedastisitas

Heteroskedasticity Test: White

F-statistic	0.893971	Prob. F(14,33)	0.5724
Obs*R-squared	13.19874	Prob. Chi-Square(14)	0.5109
Scaled explained SS	12.14777	Prob. Chi-Square(14)	0.5944

Test Equation:
 Dependent Variable: RESID^2
 Method: Least Squares
 Date: 11/28/18 Time: 20:35
 Sample: 2014M01 2017M12
 Included observations: 48

Lampiran 6 Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test

F-statistic	0.514909	Prob. F(2,41)	0.6014
Obs*R-squared	1.176099	Prob. Chi-Square(2)	0.5554

Test Equation:
 Dependent Variable: RESID
 Method: Least Squares
 Date: 11/28/18 Time: 20:54
 Sample: 2014M01 2017M12
 Included observations: 48
 Presample missing value lagged residuals set to zero.

Lampiran 7 Uji Regresi Linier

Dependent Variable: SBSN
 Method: Least Squares
 Date: 11/28/18 Time: 20:57
 Sample: 2014M01 2017M12
 Included observations: 48

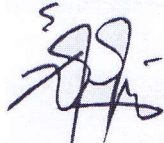
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.02E+14	1.20E+14	0.857198	0.3961
KORPORASI	4.760560	0.867830	5.485590	0.0000
KURS	2.38E+10	7.34E+09	3.247629	0.0023
INFLASI	-1.66E+15	3.44E+14	-4.843668	0.0000
BASIL	-3.02E+15	9.10E+14	-3.319005	0.0018
R-squared	0.846751	Mean dependent var		2.29E+14
Adjusted R-squared	0.832495	S.D. dependent var		8.05E+13
S.E. of regression	3.30E+13	Akaike info criterion		65.18848
Sum squared resid	4.67E+28	Schwarz criterion		65.38340
Log likelihood	-1559.524	Hannan-Quinn criter.		65.26214
F-statistic	59.39732	Durbin-Watson stat		1.693131
Prob(F-statistic)	0.000000			

Perpustakaan Universitas Muhammadiyah Yogyakarta menyatakan bahwa atas nama :

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Dosen Pembimbing : Syafaah Restuning H,MA. Ek

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Semoga surat keterangan ini dapat digunakan sebagaimana mestinya.

Mengetahui
Ka.Ur. Pengolahan dan Layanan



Laela Niswatin,S.I.Pust.



Yogyakarta, 2019-01-03
yang melaksanakan pengecekan

Raisa Fadelina