

LAMPIRAN

Lampiran 1

Data Perubahan Harga, *volume trading* dan *market capitalization*

| No. | Tanggal | Harga | Volume trading | Market cap |
|-----|---------------------------|-------------|------------------|-------------------|
| 1. | Minggu, Januari 5, 2020 | \$7,411.32 | \$19,725,074,095 | \$134,469,548,249 |
| 2. | Minggu, Januari 12, 2020 | \$8,192.49 | \$22,903,438,381 | \$148,752,956,966 |
| 3. | Minggu, Januari 19, 2020 | \$8,706.25 | \$34,217,320,471 | \$158,194,319,735 |
| 4. | Minggu, Januari 26, 2020 | \$8,596.83 | \$22,177,678,796 | \$156,322,174,637 |
| 5. | Minggu, Februari 2, 2020 | \$9,344.37 | \$30,835,736,946 | \$170,034,976,662 |
| 6. | Minggu, Februari 9, 2020 | \$10,116.67 | \$35,807,884,663 | \$184,214,765,394 |
| 7. | Minggu, Februari 16, 2020 | \$9,934.43 | \$43,374,780,305 | \$181,017,665,264 |
| 8. | Minggu, Februari 23, 2020 | \$9,924.52 | \$41,185,185,761 | \$180,963,233,540 |
| 9. | Minggu, Maret 1, 2020 | \$8,562.45 | \$35,349,164,300 | \$156,238,987,740 |
| 10. | Minggu, Maret 8, 2020 | \$8,108.12 | \$39,973,102,121 | \$148,060,284,561 |
| 11. | Minggu, Maret 15, 2020 | \$5,392.31 | \$33,997,889,639 | \$98,530,059,890 |
| 12. | Minggu, Maret 22, 2020 | \$5,830.25 | \$40,099,664,740 | \$106,591,196,069 |
| 13. | Minggu, Maret 29, 2020 | \$5,922.04 | \$28,373,690,931 | \$108,338,520,156 |
| 14. | Minggu, April 5, 2020 | \$6,791.13 | \$29,510,409,856 | \$124,328,853,512 |
| 15. | Minggu, April 12, 2020 | \$6,971.09 | \$35,759,567,632 | \$127,716,846,208 |
| 16. | Minggu, April 19, 2020 | \$7,189.42 | \$31,311,210,215 | \$131,815,853,850 |
| 17. | Minggu, April 26, 2020 | \$7,679.87 | \$33,070,154,491 | \$140,903,867,573 |
| 18. | Minggu, Mei 3, 2020 | \$8,897.47 | \$47,101,785,174 | \$163,358,189,151 |

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| 19. | Minggu, Mei 10, 2020 | \$8,756.43 | \$63,325,279,337 | \$160,884,755,211 |
| 20. | Minggu, Mei 17, 2020 | \$9,670.74 | \$40,084,250,663 | \$177,745,404,470 |
| 21. | Minggu, Mei 24, 2020 | \$8,790.37 | \$32,518,803,300 | \$161,610,414,643 |
| 22. | Minggu, Mei 31, 2020 | \$9,461.06 | \$27,773,290,299 | \$173,997,151,930 |
| 23. | Minggu, Juni 7, 2020 | \$9,758.85 | \$25,015,250,846 | \$179,540,253,701 |
| 24. | Minggu, Juni 14, 2020 | \$9,386.79 | \$18,991,732,746 | \$172,763,239,787 |
| 25. | Minggu, Juni 21, 2020 | \$9,303.63 | \$15,324,301,169 | \$171,289,415,079 |
| 26. | Minggu, Juni 28, 2020 | \$9,143.58 | \$14,560,870,760 | \$168,401,806,137 |
| 27. | Minggu, Juli 5, 2020 | \$9,073.94 | \$12,903,406,143 | \$167,181,726,154 |
| 28. | Minggu, Juli 12, 2020 | \$9,276.50 | \$14,452,361,907 | \$170,977,422,928 |
| 29. | Minggu, Juli 19, 2020 | \$9,185.82 | \$12,939,002,784 | \$169,360,219,986 |
| 30. | Minggu, Juli 26, 2020 | \$9,905.17 | \$20,507,998,997 | \$182,685,328,095 |
| 31. | Minggu, Agustus 2, 2020 | \$11,053.61 | \$27,410,067,336 | \$203,936,136,730 |
| 32. | Minggu, Agustus 9, 2020 | \$11,675.74 | \$17,489,608,833 | \$215,490,364,255 |
| 33. | Minggu, Agustus 16, 2020 | \$11,892.80 | \$20,583,375,490 | \$219,576,092,170 |
| 34. | Minggu, Agustus 23, 2020 | \$11,664.85 | \$18,482,062,658 | \$215,439,967,321 |
| 35. | Minggu, Agustus 30, 2020 | \$11,711.51 | \$19,760,127,945 | \$216,373,660,045 |
| 36. | Minggu, September 6, 2020 | \$10,280.35 | \$37,071,460,174 | \$189,997,214,393 |
| 37. | Minggu, September 13, 2020 | \$10,323.76 | \$36,506,852,789 | \$190,870,759,062 |
| 38. | Minggu, September 20, 2020 | \$10,938.27 | \$24,699,523,788 | \$202,308,927,892 |

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| 39. | Minggu, September 27, 2020 | \$10,775.27 | \$53,745,972,818 | \$199,357,967,523 |
| 40. | Minggu, Oktober 4, 2020 | \$10,669.58 | \$71,251,776,995 | \$197,468,899,357 |
| 41. | Minggu, Oktober 11, 2020 | \$11,384.18 | \$19,968,627,060 | \$210,766,812,992 |
| 42. | Minggu, Oktober 18, 2020 | \$11,483.36 | \$18,283,314,340 | \$212,682,581,771 |
| 43. | Minggu, Oktober 25, 2020 | \$13,031.17 | \$24,406,920,575 | \$241,425,217,440 |
| 44. | Minggu, November 1, 2020 | \$13,737.11 | \$24,453,857,900 | \$254,569,759,063 |
| 45. | Minggu, November 8, 2020 | \$15,479.57 | \$26,632,075,029 | \$286,955,182,899 |
| 46. | Minggu, November 15, 2020 | \$15,955.59 | \$23,653,867,583 | \$295,790,551,598 |
| 47. | Minggu, November 22, 2020 | \$18,370.00 | \$41,280,434,226 | \$340,790,183,317 |
| 48. | Minggu, November 29, 2020 | \$18,177.48 | \$31,133,957,704 | \$337,336,592,123 |
| 49. | Minggu, Desember 6, 2020 | \$19,345.12 | \$25,293,775,714 | \$359,123,541,247 |
| 50. | Minggu, Desember 13, 2020 | \$19,142.38 | \$25,450,468,637 | \$355,479,173,806 |
| 51. | Minggu, Desember 20, 2020 | \$23,477.30 | \$37,844,228,422 | \$436,129,331,482 |
| 52. | Minggu, Desember 27, 2020 | \$26,272.29 | \$66,479,895,605 | \$488,213,268,382 |
| 53. | Minggu, Januari 3, 2021 | \$32,782.02 | \$78,665,235,202 | \$609,409,213,147 |
| 54. | Minggu, Januari 10, 2021 | \$38,356.44 | \$79,980,747,690 | \$713,304,617,761 |
| 55. | Minggu, Januari 17, 2021 | \$35,791.28 | \$52,359,854,336 | \$665,831,621,391 |

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| 56. | Minggu, Januari 24, 2021 | \$32,289.38 | \$48,643,830,599 | \$600,888,568,010 |
| 57. | Minggu, Januari 31, 2021 | \$33,114.36 | \$52,754,542,671 | \$616,452,744,533 |
| 58. | Minggu, Februari 7, 2021 | \$38,903.44 | \$65,500,641,143 | \$724,478,833,211 |
| 59. | Minggu, Februari 14, 2021 | \$48,717.29 | \$71,248,675,228 | \$907,551,330,153 |
| 60. | Minggu, Februari 21, 2021 | \$57,539.94 | \$51,897,585,191 | \$1,072,263,294,725 |
| 61. | Minggu, Februari 28, 2021 | \$45,137.77 | \$53,443,887,451 | \$841,428,977,515 |
| 62. | Minggu, Maret 7, 2021 | \$51,206.69 | \$43,137,459,378 | \$954,880,954,585 |
| 63. | Minggu, Maret 14, 2021 | \$59,302.32 | \$43,901,225,564 | \$1,106,226,132,525 |
| 64. | Minggu, Maret 21, 2021 | \$57,523.42 | \$51,943,414,539 | \$1,073,417,235,408 |
| 65. | Minggu, Maret 28, 2021 | \$55,950.75 | \$47,686,580,918 | \$1,044,446,559,059 |
| 66. | Minggu, April 4, 2021 | \$58,758.56 | \$50,749,662,970 | \$1,097,232,660,348 |
| 67. | Minggu, April 11, 2021 | \$60,204.96 | \$46,280,252,580 | \$1,124,635,848,775 |
| 68. | Minggu, April 18, 2021 | \$56,216.19 | \$97,468,872,758 | \$1,050,445,401,610 |
| 69. | Minggu, April 25, 2021 | \$49,004.25 | \$46,117,114,240 | \$915,955,943,256 |
| 70. | Minggu, Mei 2, 2021 | \$56,631.08 | \$38,177,405,335 | \$1,058,862,005,057 |
| 71. | Minggu, Mei 9, 2021 | \$58,232.32 | \$65,906,690,347 | \$1,089,244,557,676 |
| 72. | Minggu, Mei 16, 2021 | \$46,456.06 | \$64,047,871,555 | \$869,279,076,502 |
| 73. | Minggu, Mei 23, 2021 | \$34,770.58 | \$78,469,274,361 | \$650,686,270,744 |
| 74. | Minggu, Mei 30, 2021 | \$35,678.13 | \$31,646,080,921 | \$667,976,638,398 |
| 75. | Minggu, Juni 6, 2021 | \$35,862.38 | \$28,913,440,585 | \$671,652,557,855 |
| 76. | Minggu, Juni 13, 2021 | \$39,097.86 | \$40,669,112,838 | \$732,465,659,892 |

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| 77. | Minggu, Juni 20, 2021 | \$35,698.30 | \$36,664,034,054 | \$668,968,868,770 |
| 78. | Minggu, Juni 27, 2021 | \$34,649.64 | \$35,511,640,894 | \$649,461,677,014 |
| 79. | Minggu, Juli 4, 2021 | \$35,287.78 | \$24,924,307,911 | \$661,574,836,315 |
| 80. | Minggu, Juli 11, 2021 | \$34,240.19 | \$20,108,729,370 | \$642,138,104,626 |
| 81. | Minggu, Juli 18, 2021 | \$31,796.81 | \$18,787,986,667 | \$596,513,309,277 |
| 82. | Minggu, Juli 25, 2021 | \$35,350.19 | \$20,856,685,287 | \$663,401,935,103 |
| 83. | Minggu, Agustus 1, 2021 | \$39,974.90 | \$26,688,438,115 | \$750,472,428,208 |
| 84. | Minggu, Agustus 8, 2021 | \$43,798.12 | \$36,302,664,750 | \$822,545,074,286 |
| 85. | Minggu, Agustus 15, 2021 | \$47,047.00 | \$30,988,958,446 | \$883,882,942,188 |
| 86. | Minggu, Agustus 22, 2021 | \$49,321.65 | \$25,370,975,378 | \$926,961,622,395 |
| 87. | Minggu, Agustus 29, 2021 | \$48,829.83 | \$25,889,650,240 | \$918,057,300,166 |
| 88. | Minggu, September 5, 2021 | \$51,753.41 | \$30,322,676,319 | \$973,354,882,473 |
| 89. | Minggu, September 12, 2021 | \$46,063.27 | \$27,881,980,161 | \$866,636,671,662 |
| 90. | Minggu, September 19, 2021 | \$47,260.22 | \$26,967,722,648 | \$889,472,404,520 |
| 91. | Minggu, September 26, 2021 | \$43,208.54 | \$30,661,222,077 | \$813,490,665,613 |
| 92. | Minggu, Oktober 3, 2021 | \$48,199.95 | \$26,638,115,879 | \$907,791,525,236 |
| 93. | Minggu, Oktober 10, 2021 | \$54,771.58 | \$39,527,792,364 | \$1,031,909,532,688 |
| 94. | Minggu, Oktober 17, 2021 | \$61,553.62 | \$29,032,367,511 | \$1,160,077,513,368 |
| 95. | Minggu, Oktober 24, 2021 | \$60,930.84 | \$27,316,183,882 | \$1,148,743,134,468 |

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| 96. | Minggu, Oktober 31, 2021 | \$61,318.96 | \$32,241,199,927 | \$1,156,485,845,063 |
| 97. | Minggu, November 7, 2021 | \$63,326.99 | \$24,726,754,302 | \$1,194,778,776,481 |
| 98. | Minggu, November 14, 2021 | \$65,466.84 | \$25,122,092,191 | \$1,235,578,996,842 |
| 99. | Minggu, November 21, 2021 | \$58,730.48 | \$26,123,447,605 | \$1,108,812,311,533 |
| 100. | Minggu, November 28, 2021 | \$57,248.46 | \$28,116,886,357 | \$1,081,180,416,262 |
| 101. | Minggu, Desember 5, 2021 | \$49,368.85 | \$37,198,201,161 | \$932,695,365,142 |
| 102. | Minggu, Desember 12, 2021 | \$50,098.34 | \$21,939,223,599 | \$946,823,114,555 |
| 103. | Minggu, Desember 19, 2021 | \$46,707.01 | \$25,154,053,861 | \$883,011,296,030 |
| 104. | Minggu, Desember 26, 2021 | \$50,809.52 | \$20,964,372,926 | \$960,899,995,735 |

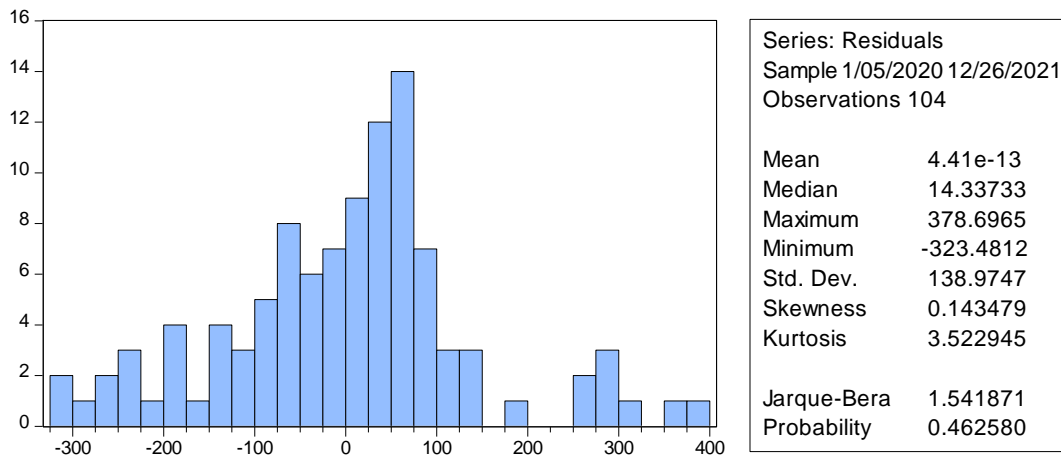
Lampiran 2

Hasil Uji Deskriptif

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|------------------------------|-------------------|-----------------------|-----------------------|
| Date: 01/30/22 | | | |
| Time: 20:05 | | | |
| Sample: 1/05/2020 12/26/2021 | | | |
| | PRICE | VOLUME | MARKETCAP |
| Mean | 29254.46 | 35641253474.72116 | 546933739137.5096 |
| Median | 29034.55 | 31061458075 | 542363288829.5 |
| Maximum | 65466.84 | 97468872758 | 1235578996842 |
| Minimum | 5392.310 | 12903406143 | 98530059890 |
| Std. Dev. | 19855.05 | 16537814411.00541 | 374403580939.236 |
| Skewness | 0.286284 | 1.308294 | 0.288490 |
| Kurtosis | 1.499136 | 4.620443 | 1.501297 |
| Jarque-Bera | 11.18186 | 41.04693 | 11.17574 |
| Probability | 0.003732 | 0.000000 | 0.003743 |
| Sum | 3042464. | 3706690361371 | 56881108870301 |
| Sum Sq. Dev. | 40604957382.48746 | 2.817042846576441e+22 | 1.443833826627267e+25 |
| Observations | 104 | 104 | 104 |

Lampiran 3

Hasil uji Normalitas



Lampiran 4

Hasil Uji Multikolinieritas

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|------------------------------|-------------|------------|----------|
| Variance Inflation Factors | | | |
| Date: 12/30/21 Time: 12:14 | | | |
| Sample: 1/05/2020 12/26/2021 | | | |
| Included observations: 104 | | | |
| | Coefficient | Uncentered | Centered |
| Variable | Variance | VIF | VIF |
| C | 1238.748 | 6.540768 | NA |
| VOLUME | 7.53E-19 | 6.127641 | 1.076969 |
| MARKETCAP | 1.47E-21 | 3.397509 | 1.076969 |

Lampiran 5

Hasil Uji Heteroskedastisitas

Heteroskedasticity Test: Breusch-Pagan-Godfrey

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|---------------------|----------|---------------------|--------|
| F-statistic | 1.549405 | Prob. F(2,100) | 0.2174 |
| Obs*R-squared | 3.095840 | Prob. Chi-Square(2) | 0.2127 |
| Scaled explained SS | 2.114124 | Prob. Chi-Square(2) | 0.3475 |

Lampiran 6

Hasil Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

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|---------------|----------|---------------------|--------|
| F-statistic | 3.024591 | Prob. F(2,98) | 0.0531 |
| Obs*R-squared | 5.988185 | Prob. Chi-Square(2) | 0.0501 |

Lampiran 7

Hasil analisis regresi linier berganda dan Uji Statistik T

| Dependent Variable: PRICE | | | | |
|------------------------------|-------------|-----------------------|-------------|----------|
| Method: Least Squares | | | | |
| Date: 01/02/22 Time: 20:52 | | | | |
| Sample: 1/05/2020 12/26/2021 | | | | |
| Included observations: 104 | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 68.54448 | 35.19585 | 1.947516 | 0.0542 |
| VOLUME | 6.25E-09 | 8.68E-10 | 7.205748 | 0.0000 |
| MARKETCAP | 5.30E-08 | 3.83E-11 | 1381.570 | 0.0000 |
| R-squared | 0.999951 | Mean dependent var | | 29254.46 |
| Adjusted R-squared | 0.999950 | S.D. dependent var | | 19855.05 |
| S.E. of regression | 140.3440 | Akaike info criterion | | 12.75449 |
| Sum squared resid | 1989339. | Schwarz criterion | | 12.83077 |
| Log likelihood | -660.2336 | Hannan-Quinn criter. | | 12.78540 |
| F-statistic | 1030719. | Durbin-Watson stat | | 0.436604 |
| Prob(F-statistic) | 0.000000 | | | |