

LAMPIRAN 1

DATA PENELITIAN

No	Nama	MarketCap
1	Bitcoin	\$66,187,335,953
2	Ethereum	\$13,515,464,717
3	XRP	\$12,686,528,087
4	EOS	\$2,989,800,455
5	Litecoin	\$2,842,879,852
6	Bitcoin Cash	\$2,238,231,651
7	Tether	\$2,047,061,208
8	Binance Coin	\$1,844,918,449
9	Stellar	\$1,602,200,364
10	TRON	\$1,510,916,245
11	Bitcoin SV	\$1,170,748,916
12	Cardano	\$1,050,412,356
13	Monero	\$815,138,835
14	IOTA	\$764,491,185
15	Dash	\$697,379,186
16	NEO	\$542,056,601
17	Ethereum Classic	\$455,744,472
18	NEM	\$365,111,968
19	Zcash	\$295,518,396
20	Ontology	\$266,303,854
21	Waves	\$259,686,458
22	Tezos	\$247,248,952
23	USD Coin	\$240,211,769
24	VeChain	\$235,385,781
25	Dogecoin	\$234,452,575
26	Attention Token Basic	\$216,513,080
27	TrueUSD	\$202,615,150
28	Gold Bitcoin Gold	\$183,192,822
29	Qtum	\$177,919,408
30	OmiseGO	\$164,074,781
31	Decred	\$151,518,032
32	Chainlink	\$146,528,744
33	Holo	\$138,573,586
34	Lisk	\$137,454,513

No	Nama	MarketCap
35	Zilliqa	\$135,632,943
36	0x	\$133,198,951
37	ICON	\$128,395,751
38	ABBC Coin	\$128,379,527
39	DigiByte	\$127,736,635
40	Bytecoin	\$122,649,448
41	Steem	\$121,791,877
42	THETA	\$120,189,465
43	BitShares	\$117,870,489
44	Bitcoin Diamond	\$113,870,269
45	Paxos Standard Token	\$113,123,191
46	Pundi X	\$110,727,232
47	Aeternity	\$107,909,419
48	Komodo	\$100,557,882
49	Siacoin	\$94,025,241
50	Verge	\$93,812,456
51	Dai	\$89,524,909
52	IOST	\$88,751,033
53	Bytom	\$83,678,226
54	Stratis	\$82,911,476
55	Gemini Dollar	\$71,050,398
56	Huobi Token	\$71,034,821
57	Ravencoin	\$70,562,018
58	REPO	\$68,091,253
59	Status	\$67,081,246
60	Populous	\$64,210,696
61	Enjin Coin	\$62,697,794
62	Golem	\$61,762,525
63	Cryptonex	\$59,905,837
64	Ark	\$58,702,789
65	Electroneum	\$56,386,880
66	Revain	\$56,151,306
67	Aurora	\$56,041,711
68	Factom	\$55,698,164
69	MaidSafeCoin	\$54,738,880
70	Nexo	\$51,347,551
71	HyperCash	\$47,868,871

No	Nama	MarketCap
72	Loopring	\$45,493,526
73	Loom Network	\$45,355,575
74	Project Pai	\$45,048,693
75	PIVX	\$44,810,708
76	Waltonchain	\$44,202,498
77	Crypto.com Chain	\$42,911,924
78	KuCoin Shares	\$42,396,017
79	Decentraland	\$42,126,269
80	ODEM	\$40,744,300
81	Linkey	\$40,171,657
82	Insight Chain	\$40,021,074
83	Digitex Futures	\$39,708,085
84	Crypto.com	\$39,466,662
85	aelf	\$39,246,749
86	Qubitica	\$38,906,619
87	QASH	\$38,724,399
88	GXChain	\$38,324,982
89	Zcoin	\$38,119,521
90	WAX	\$37,144,585
91	Quant	\$36,199,662
92	Power Ledger	\$36,044,794
93	Metaverse ETP	\$35,825,639
94	ReddCoin	\$35,423,753
95	STASIS EURS	\$34,818,799
96	ReddCoin	\$34,733,278
97	Aion	\$32,605,248
98	Horizen	\$31,555,956
99	Bancor	\$31,535,194
100	Wanchain	\$31,148,502
101	Polymath	\$30,725,445
102	DigixDAO	\$30,233,034
103	Elastos	\$29,794,689
104	Santiment Network Token	\$29,602,141
105	QuarkChain	\$29,523,134
106	Dent	\$28,887,021
107	Obyte	\$28,663,012
108	Storj	\$28,299,231

No	Nama	MarketCap
109	NULS	\$28,195,893
110	iExec RLC	\$28,013,303
111	TomoChain	\$27,200,822
112	Syscoin	\$27,136,629
113	Maximine Coin	\$26,705,640
114	WaykiChain	\$25,985,658
115	Kyber Network	\$25,691,188
116	TenX	\$25,641,955
117	LATOKEN	\$25,032,355
118	FunFair	\$24,763,496
119	Enigma	\$24,038,684
120	Bitcoin Private	\$23,566,142
121	SingularityNET	\$23,500,834
122	Gas	\$23,312,026
123	Nxt	\$23,242,931
124	Eidoo	\$22,971,243
125	ThoreCoin	\$22,367,984
126	CyberMiles	\$21,959,766
127	IoTeX	\$21,292,269
128	Metadium	\$21,124,417
129	TokenCard	\$21,046,841
130	Dynamic Trading Rights	\$20,845,131
131	Gold Bits Coin	\$20,277,162
132	Civic	\$20,085,673
133	Endor Protocol	\$20,078,226
134	Unobtanium	\$19,559,868
135	Buggyra Coin Zero	\$19,285,590
136	Bread	\$18,977,316
137	Bibox Token	\$18,737,768
138	Cindicator	\$18,730,326
139	Mainframe	\$18,538,305
140	ProximaX	\$18,428,821
141	Cortex	\$18,317,441

LAMPIRAN 2

UJI AUTOKORELASI LJUNG BOX

1. Sub Sampel 1 (141 data)

Date: 06/29/19 Time: 20:19
 Sample: 4/29/2013 12/31/2018
 Included observations: 2073

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.034	0.034	2.3477	0.125
		2	0.045	0.044	6.5826	0.037
		3	0.033	0.030	8.7940	0.032
		4	0.069	0.066	18.785	0.001
		5	0.057	0.050	25.499	0.000
		6	0.069	0.060	35.400	0.000
		7	-0.022	-0.034	36.430	0.000
		8	0.058	0.048	43.482	0.000
		9	0.015	0.004	43.976	0.000
		10	0.047	0.033	48.513	0.000
		11	0.034	0.026	50.877	0.000
		12	-0.028	-0.041	52.464	0.000
		13	0.027	0.022	53.994	0.000
		14	0.076	0.064	66.041	0.000
		15	0.077	0.069	78.323	0.000
		16	0.033	0.018	80.582	0.000

2. Sub Sampel 2 (Kelompok 1)

Date: 06/29/19 Time: 20:22
 Sample: 4/29/2013 12/31/2018
 Included observations: 2073

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.034	0.034	2.3756	0.123
		2	0.034	0.033	4.7470	0.093
		3	0.031	0.029	6.8030	0.078
		4	0.058	0.055	13.814	0.008
		5	0.062	0.057	21.735	0.001
		6	0.083	0.076	36.243	0.000
		7	-0.014	-0.025	36.633	0.000
		8	0.052	0.043	42.222	0.000
		9	0.024	0.012	43.384	0.000
		10	0.043	0.029	47.278	0.000
		11	0.030	0.018	49.121	0.000
		12	-0.033	-0.047	51.396	0.000
		13	0.002	-0.002	51.407	0.000
		14	0.068	0.056	61.043	0.000
		15	0.051	0.043	66.382	0.000
		16	0.029	0.019	68.171	0.000

3. Sub Sampel 2 (Kelompok 2)

Date: 06/29/19 Time: 20:23
 Sample: 4/29/2013 12/31/2018
 Included observations: 2073

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.002	0.002	0.0094	0.923
*	*	2	-0.074	-0.074	11.377	0.003
		3	0.024	0.024	12.543	0.006
		4	0.001	-0.005	12.544	0.014
		5	0.046	0.050	16.888	0.005
		6	0.069	0.069	26.923	0.000
		7	0.030	0.037	28.778	0.000
		8	-0.037	-0.030	31.694	0.000
		9	0.015	0.017	32.181	0.000
		10	0.034	0.026	34.662	0.000
		11	-0.033	-0.036	36.905	0.000
		12	-0.031	-0.035	38.862	0.000
		13	0.001	-0.007	38.863	0.000
		14	0.014	0.013	39.297	0.000
		15	-0.006	-0.008	39.369	0.001
		16	0.009	0.009	39.550	0.001

4. Sub Sampel 2 (kelompok 3)

Date: 06/29/19 Time: 20:24
 Sample: 4/29/2013 12/31/2018
 Included observations: 2073

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.059	-0.059	7.2281	0.007
		2	0.061	0.058	15.060	0.001
		3	-0.002	0.005	15.065	0.002
		4	0.042	0.039	18.739	0.001
		5	-0.023	-0.019	19.834	0.001
		6	0.069	0.062	29.737	0.000
		7	-0.008	0.002	29.863	0.000
		8	0.025	0.016	31.133	0.000
		9	0.004	0.007	31.164	0.000
		10	0.003	-0.004	31.182	0.001
		11	0.010	0.012	31.396	0.001
		12	-0.002	-0.007	31.404	0.002
		13	0.012	0.011	31.715	0.003
		14	0.069	0.069	41.574	0.000
		15	0.026	0.031	42.976	0.000
		16	0.042	0.039	46.745	0.000

5. Sub Sampel 2 (Kelompok 4)

Date: 06/29/19 Time: 20:25
 Sample: 4/29/2013 12/31/2018
 Included observations: 2073

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
*		1	-0.119	-0.119	29.494	0.000
		2	-0.048	-0.063	34.311	0.000
		3	0.016	0.003	34.857	0.000
		4	0.029	0.029	36.647	0.000
		5	0.002	0.010	36.653	0.000
		6	-0.020	-0.016	37.485	0.000
		7	0.026	0.022	38.868	0.000
		8	0.023	0.026	39.934	0.000
		9	-0.037	-0.029	42.834	0.000
		10	0.062	0.058	50.795	0.000
		11	0.041	0.052	54.323	0.000
		12	-0.033	-0.017	56.616	0.000
		13	0.005	0.005	56.669	0.000
		14	0.029	0.024	58.368	0.000
		15	0.051	0.054	63.749	0.000
		16	-0.038	-0.019	66.787	0.000

6. Sub Sampel 3 (Kelompok 1 thn 2013-2015)

Date: 05/26/19 Time: 14:21
 Sample: 4/29/2013 12/31/2015
 Included observations: 977

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.045	0.045	1.9995	0.157
		2	0.013	0.011	2.1661	0.339
		3	0.018	0.016	2.4670	0.481
		4	0.073	0.072	7.7714	0.100
		5	0.055	0.049	10.773	0.056
		6	0.064	0.059	14.855	0.021
		7	-0.010	-0.018	14.946	0.037
		8	0.074	0.069	20.404	0.009
		9	0.021	0.007	20.859	0.013
		10	0.044	0.031	22.735	0.012
		11	0.006	-0.003	22.769	0.019
		12	-0.077	-0.091	28.666	0.004
		13	-0.002	-0.004	28.671	0.007
		14	0.056	0.043	31.837	0.004
		15	0.045	0.041	33.866	0.004
		16	0.004	0.003	33.884	0.006

7. Sub Sampel 3 (Kelompok 1, 2016-2018)

Date: 05/26/19 Time: 14:30
 Sample: 1/01/2016 12/31/2018
 Included observations: 1096

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.013	0.013	0.1764	0.674
		2	0.073	0.072	5.9742	0.050
		3	0.057	0.056	9.5973	0.022
		4	0.029	0.023	10.545	0.032
*		5	0.074	0.066	16.555	0.005
*	*	6	0.119	0.113	32.305	0.000
		7	-0.021	-0.035	32.785	0.000
		8	0.009	-0.015	32.876	0.000
		9	0.028	0.017	33.724	0.000
		10	0.042	0.036	35.667	0.000
*		11	0.074	0.058	41.796	0.000
		12	0.051	0.035	44.634	0.000
		13	0.012	0.006	44.781	0.000
*	*	14	0.089	0.076	53.651	0.000
		15	0.060	0.044	57.597	0.000
*		16	0.076	0.050	63.985	0.000

8. Sub Sampel 3 (Kelompok 2, 2013-2015)

Date: 05/26/19 Time: 14:35
 Sample: 4/29/2013 12/31/2015
 Included observations: 977

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.019	-0.019	0.3701	0.543
*	*	2	-0.115	-0.116	13.388	0.001
		3	0.005	0.001	13.415	0.004
		4	-0.003	-0.016	13.422	0.009
		5	0.040	0.041	14.990	0.010
		6	0.059	0.060	18.450	0.005
		7	0.042	0.055	20.176	0.005
		8	-0.049	-0.034	22.591	0.004
		9	0.013	0.022	22.751	0.007
		10	0.039	0.028	24.220	0.007
		11	-0.062	-0.062	28.036	0.003
		12	-0.048	-0.053	30.304	0.003
		13	-0.011	-0.031	30.425	0.004
		14	-0.013	-0.024	30.582	0.006
		15	-0.019	-0.026	30.942	0.009
		16	0.001	-0.006	30.942	0.014

9. Sub Sampel 3 (Kelompok 2, 2016-2018)

Date: 05/26/19 Time: 14:39
 Sample: 1/01/2016 12/31/2018
 Included observations: 1096

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.058	0.058	3.7533	0.053
		2	0.031	0.027	4.7878	0.091
		3	0.069	0.066	10.086	0.018
		4	0.009	0.001	10.179	0.038
		5	0.061	0.057	14.283	0.014
*	*	6	0.095	0.084	24.147	0.000
		7	-0.000	-0.013	24.148	0.001
		8	-0.001	-0.013	24.150	0.002
		9	0.023	0.012	24.732	0.003
		10	0.029	0.025	25.678	0.004
		11	0.016	0.003	25.962	0.007
		12	0.007	-0.005	26.017	0.011
		13	0.017	0.016	26.337	0.015
		14	0.064	0.062	30.909	0.006
		15	0.048	0.036	33.519	0.004
		16	0.037	0.023	35.023	0.004

10. Sub sampel 3 (Kelompok 3, 2013-2015)

Date: 05/26/19 Time: 14:45
 Sample: 4/29/2013 12/31/2015
 Included observations: 977

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
*	*	1	-0.107	-0.107	11.126	0.001
		2	0.024	0.012	11.671	0.003
		3	-0.060	-0.057	15.226	0.002
		4	0.040	0.028	16.821	0.002
*	*	5	-0.097	-0.089	26.015	0.000
		6	0.066	0.045	30.365	0.000
		7	-0.023	-0.007	30.878	0.000
		8	0.033	0.019	31.940	0.000
		9	-0.031	-0.015	32.871	0.000
		10	-0.014	-0.032	33.053	0.000
		11	-0.028	-0.020	33.834	0.000
		12	-0.006	-0.019	33.867	0.001
		13	-0.056	-0.056	37.029	0.000
*	*	14	0.098	0.082	46.523	0.000
		15	0.007	0.023	46.566	0.000
		16	-0.011	-0.016	46.676	0.000

11. Sub Sampel 3 (Kelompok 3, 2016-2018)

Date: 05/26/19 Time: 14:46
 Sample: 1/01/2016 12/31/2018
 Included observations: 1096

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.013	-0.013	0.1825	0.669
*	*	2	0.097	0.097	10.609	0.005
		3	0.057	0.060	14.170	0.003
		4	0.039	0.031	15.804	0.003
		5	0.052	0.043	18.823	0.002
		6	0.066	0.059	23.647	0.001
		7	0.002	-0.008	23.654	0.001
		8	0.011	-0.007	23.785	0.002
		9	0.036	0.027	25.227	0.003
		10	0.016	0.011	25.500	0.004
		11	0.046	0.036	27.843	0.003
		12	-0.003	-0.011	27.853	0.006
*	*	13	0.080	0.071	34.990	0.001
		14	0.032	0.030	36.147	0.001
		15	0.043	0.025	38.209	0.001
*	*	16	0.092	0.079	47.715	0.000

12. Sub Sampel 3 (Kelompok 4, 2013-2015)

Date: 05/26/19 Time: 14:48
 Sample: 4/29/2013 12/31/2015
 Included observations: 977

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
*	*	1	-0.125	-0.125	15.278	0.000
*	*	2	-0.072	-0.089	20.317	0.000
		3	-0.028	-0.050	21.108	0.000
		4	0.022	0.005	21.572	0.000
		5	0.002	-0.001	21.576	0.001
		6	-0.045	-0.045	23.592	0.001
		7	0.021	0.011	24.044	0.001
		8	0.022	0.020	24.537	0.002
		9	-0.040	-0.036	26.128	0.002
		10	0.051	0.048	28.740	0.001
		11	0.039	0.050	30.282	0.001
		12	-0.051	-0.037	32.812	0.001
		13	-0.004	-0.002	32.826	0.002
		14	0.028	0.025	33.593	0.002
		15	0.034	0.033	34.710	0.003
		16	-0.048	-0.030	37.026	0.002

13. Sub Sampel 3 (Kelompok 4, 2016-2018)

Date: 05/26/19 Time: 14:50
 Sample: 1/01/2016 12/31/2018
 Included observations: 1096

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
*	*	1	-0.106	-0.106	12.386	0.000
		2	0.013	0.002	12.583	0.002
*	*	3	0.125	0.128	29.867	0.000
	*	4	0.052	0.081	32.835	0.000
		5	-0.001	0.011	32.835	0.000
		6	0.041	0.024	34.733	0.000
		7	0.038	0.030	36.361	0.000
		8	0.026	0.028	37.109	0.000
		9	-0.034	-0.040	38.415	0.000
*		10	0.088	0.068	47.002	0.000
		11	0.049	0.059	49.691	0.000
		12	0.004	0.020	49.712	0.000
		13	0.028	0.011	50.583	0.000
		14	0.040	0.019	52.373	0.000
*	*	15	0.083	0.085	60.109	0.000
		16	-0.008	0.000	60.185	0.000

LAMPIRAN 3

UJI RUNS TEST

1. Sub Sampel 1 (141 Data)

Runs Test

	Unstandardized Residual
Test Value ^a	-.29779
Cases < Test Value	1036
Cases >= Test Value	1037
Total Cases	2073
Number of Runs	1038
Z	.022
Asymp. Sig. (2-tailed)	.982

a. Median

2. Sub Sampel 2 (Kelompok 1)

Runs Test

	Unstandardized Residual
Test Value ^a	-2,98039
Cases < Test Value	1036
Cases >= Test Value	1037
Total Cases	2073
Number of Runs	1004
Z	-1,472
Asymp. Sig. (2-tailed)	,141

a. Median

3. Sub Sampel 2 (Kelompok 2)

Runs Test

	Unstandardized Residual
Test Value ^a	-4,79281
Cases < Test Value	1036
Cases >= Test Value	1037
Total Cases	2073
Number of Runs	942
Z	-4,196
Asymp. Sig. (2-tailed)	,000

a. Median

4. Sub Sampel 2 (Kelompok 3)

Runs Test

	Unstandardized Residual
Test Value ^a	-2,96769
Cases < Test Value	1036
Cases >= Test Value	1037
Total Cases	2073
Number of Runs	924
Z	-4,987
Asymp. Sig. (2-tailed)	,000

a. Median

5. Sub Sampel 2 (Kelompok 4)

Runs Test

	Unstandardized Residual
Test Value ^a	-12,38749
Cases < Test Value	1036
Cases >= Test Value	1037
Total Cases	2073
Number of Runs	1006
Z	-1,384
Asymp. Sig. (2-tailed)	,166

a. Median

6. Sub Sampel 3 (Kelompok 1, 2013-2015)

Runs Test

	Unstandardized Residual
Test Value ^a	-3,89821
Cases < Test Value	488
Cases >= Test Value	489
Total Cases	977
Number of Runs	449
Z	-2,593
Asymp. Sig. (2-tailed)	,010

a. Median

7. Sub Sampel 3 (Kelompok 1, 2016-2018)

Runs Test

	Unstandardized Residual
Test Value ^a	-1,96164
Cases < Test Value	548
Cases >= Test Value	548
Total Cases	1096
Number of Runs	532
Z	-1,027
Asymp. Sig. (2-tailed)	,304

a. Median

8. Sub Sampel 3 (Kelompok 2, 2013-2015)

Runs Test

	Unstandardized Residual
Test Value ^a	-2,94859
Cases < Test Value	488
Cases >= Test Value	489
Total Cases	977
Number of Runs	404
Z	-5,474
Asymp. Sig. (2-tailed)	,000

a. Median

9. Sub Sampel 3 (Kelompok 2, 2016-2018)

Runs Test

	Unstandardized Residual
Test Value ^a	-2,08225
Cases < Test Value	548
Cases >= Test Value	548
Total Cases	1096
Number of Runs	536
Z	-,786
Asymp. Sig. (2-tailed)	,432

a. Median

10. Sub Sampel 3 (Kelompok 3, 2013-2015)

Runs Test

	Unstandardized Residual
Test Value ^a	,99729
Cases < Test Value	488
Cases >= Test Value	489
Total Cases	977
Number of Runs	359
Z	-8,354
Asymp. Sig. (2-tailed)	,000

a. Median

11. Sub Sampel 3 (Kelompok 3, 2016-2018)

Runs Test

	Unstandardized Residual
Test Value ^a	-4,98793
Cases < Test Value	548
Cases >= Test Value	548
Total Cases	1096
Number of Runs	569
Z	1,209
Asymp. Sig. (2-tailed)	,227

a. Median

12. Sub Sampel 3 (Kelompok 4, 2013-2015)

Runs Test

	Unstandardized Residual
Test Value ^a	-7,25620
Cases < Test Value	488
Cases >= Test Value	489
Total Cases	977
Number of Runs	395
Z	-6,050
Asymp. Sig. (2-tailed)	,000

a. Median

13. Sub Sampel 3 (Kelompok 4, 2016-2018)

Runs Test

	Unstandardized Residual
Test Value ^a	-6,00364
Cases < Test Value	548
Cases >= Test Value	548
Total Cases	1096
Number of Runs	602
Z	3,203
Asymp. Sig. (2-tailed)	,001

a. Median