Lampiran 1 Tabulasi Data Penelitian

No.	Kode Bank	Nama Bank	Tahun	Pertumbuhan Ekonomi (X1)	Market CAP (X2)	Bi Rate (X3)	Inflasi (X4)	Volatilitas Harga Saham (M)	Kinerja Saham (IHSG) (Y)
1	BSM	PT Bank Syariah Mandiri	2018	2,39	340.725,00	5,10	3,13	0,38	28,98
			2019	6,14	354.585,00	5,63	2,72	0,22	26,18
			2020	3,98	292.215,00	4,25	1,68	0,75	21,92
2	BRIS	PT Bank BRISyariah	2018	2,39	5.050,00	5,10	3,13	0,28	0,43
			2019	6,14	3.174,00	5,63	2,72	0,32	0,23
			2020	3,98	22.058,00	4,25	1,68	1,79	1,65
3	BNIS	PT Bank BNI Syariah	2018	2,39	162.467,00	5,10	3,13	0,42	13,82
			2019	6,14	144.928,00	5,63	2,72	0,19	10,70
			2020	3,98	114.004,00	4,25	1,68	0,91	8,55
4	MEGA	PT Bank Mega Syariah	2018	2,39	33.781,00	5,10	3,13	0,65	2,87
			2019	6,14	43.778,00	5,63	2,72	0,28	3,23
			2020	3,98	49.638,00	4,25	1,68	0,46	3,72
5	BANK	PT Bank Aladin Syariah (Ex Maybank Syariah)	2018	2,39	15.524,00	5,10	3,13	0,45	1,32
			2019	6,14	15.524,00	5,63	2,72	0,52	1,15
			2020	3,98	26.074,00	4,25	1,68	0,70	1,96
6	VICS	PT Bank Victoria Syariah	2018	2,39	1.633,00	5,10	3,13	0,65	0,14
			2019	6,14	744,00	5,63	2,72	1,10	0,05
			2020	3,98	1.010,00	4,25	1,68	1,04	0,08
7	BJBS	PT Bank Jabar Banten Syariah	2018	2,39	19.679,00	5,10	3,13	0,34	1,67
			2019	6,14	11.542,00	5,63	2,72	0,47	0,85
			2020	3,98	1.010,00	4,25	1,68	1,04	0,08
8	PNBS	PT Bank Panin Dubai Syariah	2018	2,39	1.186,00	5,10	3,13	0,74	0,10
			2019	6,14	1.186,00	5,63	2,72	0,02	0,09
			2020	3,98	3.189,00	4,25	1,68	0,68	0,24
9	BUKS	PT Bank KB Bukopin Syariah	2018	2,39	3.138,00	5,10	3,13	0,89	0,27
			2019	6,14	2.584,00	5,63	2,72	0,27	0,19
			2020	3,98	18.693,00	4,25	1,68	1,60	1,40
10	BCAS	PT Bank BCA Syariah	2018	2,39	634.620,00	5,10	3,13	0,27	53,98
			2019	6,14	815.853,00	5,63	2,72	0,13	60,23
			2020	3,98	826.226,00	4,25	1,68	0,48	61,97
11	BTPS	PT Bank BTPN Syariah	2018	2,39	13.690,00	5,10	3,13	0,45	1,16
			2019	6,14	32.413,00	5,63	2,72	0,36	2,39
			2020	3,98	28.600,00	4,25	1,68	0,96	2,15

No.	Kode Bank	Nama Bank	Tahun	Pertumbuhan Ekonomi (X1)	Market CAP (X2)	Bi Rate (X3)	Inflasi (X4)	Volatilitas Harga Saham (M)	Kinerja Saham (IHSG) (Y)
12	BBAS	PT Bank Aceh Syariah	2018	2,39	104.229,54	5,10	3,13	0,67	8,87
			2019	6,14	106.179,54	5,63	2,72	0,67	7,84
			2020	3,98	107.954,32	4,25	1,68	0,67	8,10
13	BNTB	PT Bank NTB Syariah	2018	2,39	1.515,30	5,10	3,13	0,86	0,13
			2019	6,14	1.549,80	5,63	2,72	0,86	0,11
			2020	3,98	1.549,80	4,25	1,68	0,86	0,12
14	BBMI	PT Bank Muamalat Indonesia	2018	2,39	43.173,35	5,10	3,13	0,67	3,67
			2019	6,14	43.173,35	5,63	2,72	0,67	3,19
			2020	3,98	43.173,35	4,25	1,68	0,67	3,24

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Lampiran 2 Hasil Uji Statistik Deskriptif

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Pertumbuhan Ekonomi (X1)	42	2.39	6.14	4.1700	1.55544
Market CAP (X2)	42	328.83	826226.00	96322.9324	207135.35353
Bi Rate (X3)	42	4.25	5.63	4.9933	.57530
Inflasi (X4)	42	1.68	3.13	2.5100	.61770
Volatilitas Harga Saham (M)	42	.02	1.79	.6288	.35964
Kinerja Saham IHSG (Y)	42	5979073.00	6299539.00	6157703.3333	135008.58125
Valid N (listwise)	42				

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Lampiran 3 Hasil Uji Normalitas

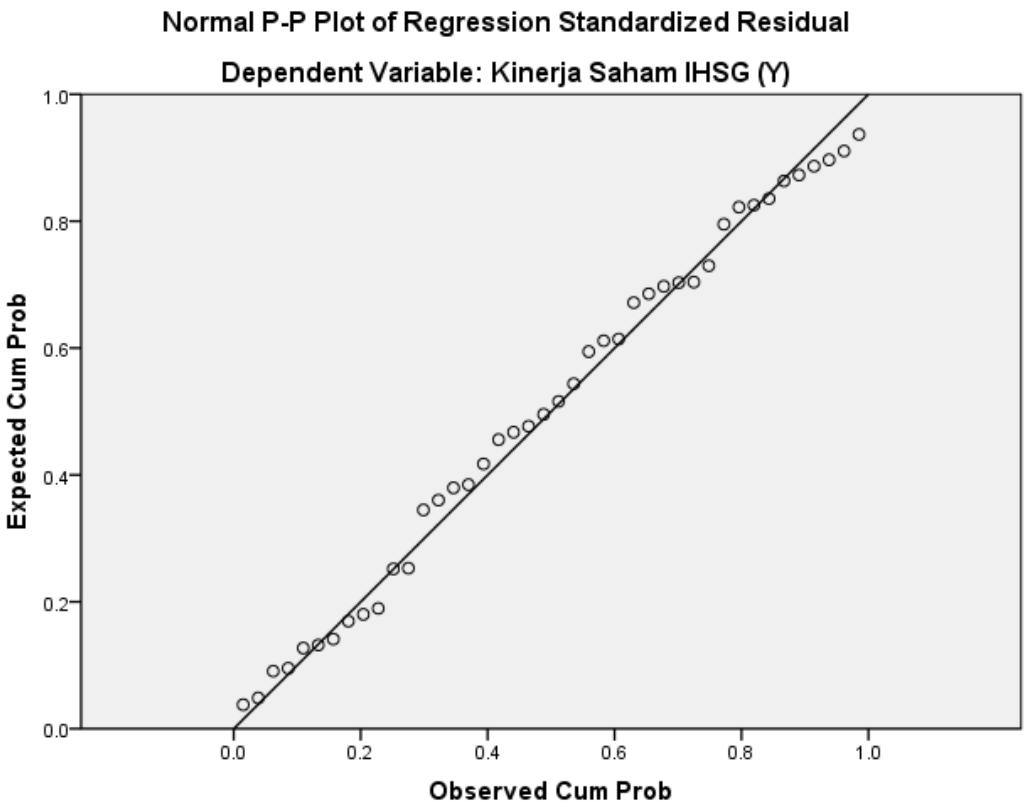
NPar Tests

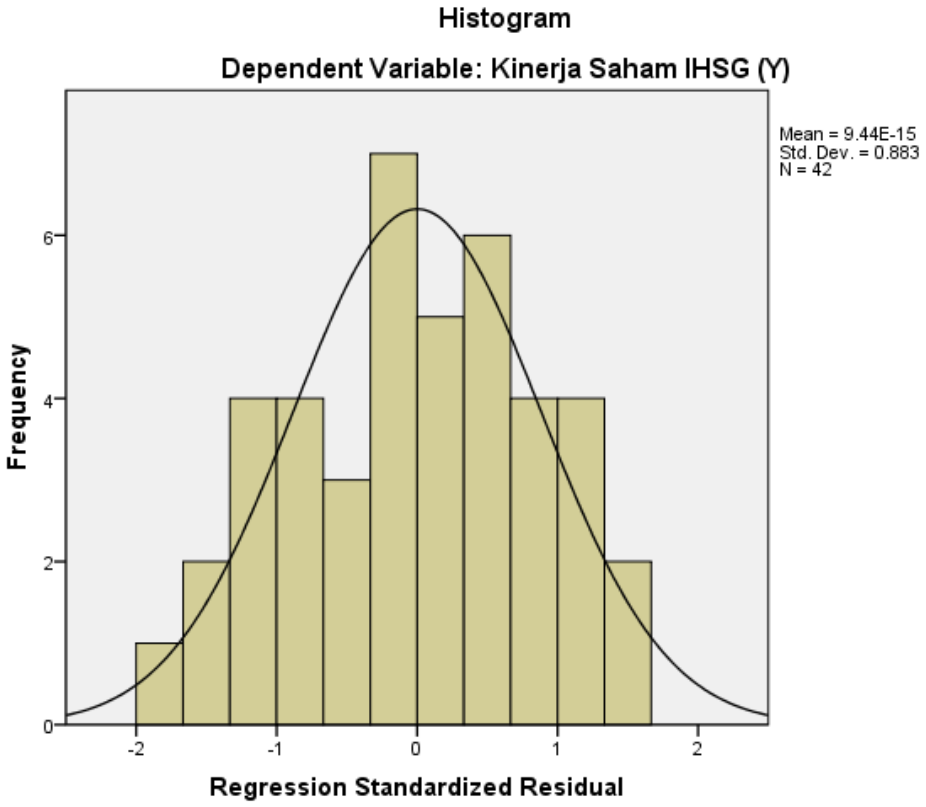
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		42
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	.01389262
Most Extreme Differences	Absolute	.078
	Positive	.078
	Negative	-.073
Kolmogorov-Smirnov Z		.507
Asymp. Sig. (2-tailed)		.959

a. Test distribution is Normal.

b. Calculated from data.




Histogram
Dependent Variable: Kinerja Saham IHSG (Y)
Mean = 9.44E-15
Std. Dev. = 0.883
N = 42
Frequency
0
2
4
6
-2
-1
0
1
2
Regression Standardized Residual

Lampiran 4 Hasil Uji Autokorelasi

Uji Autokorelasi – Durbin Watson

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Volatilitas Harga Saham (M), Market CAP (X2), Pertumbuhan Ekonomi (X1), Inflasi (X4), Bi Rate (X3)	.	Enter

a. All requested variables entered.

b. Dependent Variable: Kinerja Saham IHSG (Y)

Model Summary[b]

Model	Durbin-Watson
1	2.216[a]

a. Predictors: (Constant), Volatilitas Harga Saham (M), Market CAP (X2), Pertumbuhan Ekonomi (X1), Inflasi (X4), Bi Rate (X3)

b. Dependent Variable: Kinerja Saham IHSG (Y)

Uji Autokorelasi – Run Test

NPar Tests

Runs Test

	Unstandardized Residual
Test Value[a]	.00023
Cases < Test Value	21
Cases >= Test Value	21
Total Cases	42
Number of Runs	27
Z	1.406
Asymp. Sig. (2-tailed)	.160

a. Median

Lampiran 5 Hasil Uji Multikolinieritas

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Volatilitas Harga Saham (M), Market CAP (X2), Pertumbuhan Ekonomi (X1), Inflasi (X4), Bi Rate (X3)	.	Enter

a. All requested variables entered.

b. Dependent Variable: Kinerja Saham IHSG (Y)

Coefficients[a]

Model		Collinearity Statistics	
		Tolerance	VIF
1	Pertumbuhan Ekonomi (X1)	.969	1.032
	Market CAP (X2)	.300	3.333
	Bi Rate (X3)	.289	3.457
	Inflasi (X4)	.614	1.629
	Volatilitas Harga Saham (M)	.604	1.655

a. Dependent Variable: Kinerja Saham IHSG (Y)

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Lampiran 6 Hasil Uji Heteroskedastisitas

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X4.M, Inflasi (X4), Market CAP (X2), X2.M, X3.M, Volatilitas Harga Saham (M), Pertumbuhan Ekonomi (X1), Bi Rate (X3), X1.M	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS_RESIDUAL

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.338[a]	.114	-.135	.00813

a. Predictors: (Constant), X4.M, Inflasi (X4), Market CAP (X2), X2.M, X3.M, Volatilitas Harga Saham (M), Pertumbuhan Ekonomi (X1), Bi Rate (X3), X1.M

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	9	.000	.458	.891[a]
	Residual	.002	32	.000		
	Total	.002	41			

a. Predictors: (Constant), X4.M, Inflasi (X4), Market CAP (X2), X2.M, X3.M, Volatilitas Harga Saham (M), Pertumbuhan Ekonomi (X1), Bi Rate (X3), X1.M

b. Dependent Variable: ABS_RESIDUAL

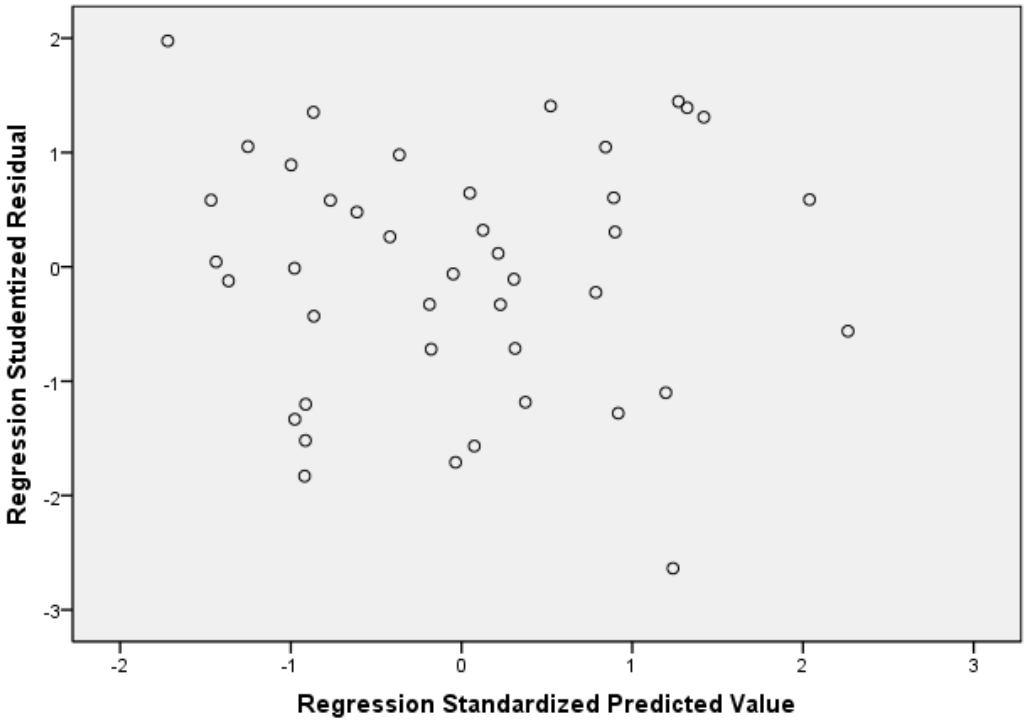
Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.030	.021		1.445	.158
	Pertumbuhan Ekonomi (X1)	-.002	.003	-.210	-.574	.570
	Market CAP (X2)	.000	.003	.023	.042	.967
	Bi Rate (X3)	-.003	.009	-.170	-.339	.737
	Inflasi (X4)	-.004	.005	-.393	-.845	.404
	Volatilitas Harga Saham (M)	-.002	.003	-.191	-.783	.439
	X1.M	.005	.006	.505	.721	.476
	X2.M	-.001	.002	-.129	-.637	.529
	X3.M	-.020	.025	-.399	-.800	.429
	X4.M	-.002	.020	-.044	-.121	.905

a. Dependent Variable: ABS_RESIDUAL

Scatterplot

Dependent Variable: Kinerja Saham IHSG (Y)



Lampiran 7 Hasil Uji Regresi Moderasi

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X4.M, Inflasi (X4), Market CAP (X2), X2.M, X3.M, Volatilitas Harga Saham (M), Pertumbuhan Ekonomi (X1), Bi Rate (X3), X1.M	.	Enter

a. All requested variables entered.

b. Dependent Variable: Kinerja Saham IHSG (Y)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.960[a]	.922	.900	.01573

a. Predictors: (Constant), X4.M, Inflasi (X4), Market CAP (X2), X2.M, X3.M, Volatilitas Harga Saham (M), Pertumbuhan Ekonomi (X1), Bi Rate (X3), X1.M

b. Dependent Variable: Kinerja Saham IHSG (Y)

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.093	9	.010	41.920	.000[a]
	Residual	.008	32	.000		
	Total	.101	41			

a. Predictors: (Constant), X4.M, Inflasi (X4), Market CAP (X2), X2.M, X3.M, Volatilitas Harga Saham (M), Pertumbuhan Ekonomi (X1), Bi Rate (X3), X1.M

b. Dependent Variable: Kinerja Saham IHSG (Y)

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.422	.040		10.466	.000
	Pertumbuhan Ekonomi (X1)	.018	.006	.327	3.001	.005
	Market CAP (X2)	.016	.006	.431	2.600	.014
	Bi Rate (X3)	-.039	.017	-.343	-2.298	.028
	Inflasi (X4)	-.077	.009	-1.168	-8.444	.000
	Volatilitas Harga Saham (M)	.006	.006	.070	.965	.342
	X1.M	.126	.012	2.141	10.296	.000
	X2.M	.010	.004	.169	2.798	.009
	X3.M	-.727	.048	-2.232	-15.074	.000
	X4.M	-.113	.039	-.308	-2.873	.007

a. Dependent Variable: Kinerja Saham IHSG (Y)

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Lampiran 8 Distribusi Tabel Dw

Tabel Durbin-Watson (DW), α = 5%

	k=1		k=2		k=3		k=4		k=5	
n	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.6102	1.4002								
7	0.6996	1.3564	0.4672	1.8964						
8	0.7629	1.3324	0.5591	1.7771	0.3674	2.2866				
9	0.8243	1.3199	0.6291	1.6993	0.4548	2.1282	0.2957	2.5881		
10	0.8791	1.3197	0.6972	1.6413	0.5253	2.0163	0.3760	2.4137	0.2427	2.8217
11	0.9273	1.3241	0.7580	1.6044	0.5948	1.9280	0.4441	2.2833	0.3155	2.6446
12	0.9708	1.3314	0.8122	1.5794	0.6577	1.8640	0.5120	2.1766	0.3796	2.5061
13	1.0097	1.3404	0.8612	1.5621	0.7147	1.8159	0.5745	2.0943	0.4445	2.3897
14	1.0450	1.3503	0.9054	1.5507	0.7667	1.7788	0.6321	2.0296	0.5052	2.2959
15	1.0770	1.3605	0.9455	1.5432	0.8140	1.7501	0.6852	1.9774	0.5620	2.2198
16	1.1062	1.3709	0.9820	1.5386	0.8572	1.7277	0.7340	1.9351	0.6150	2.1567
17	1.1330	1.3812	1.0154	1.5361	0.8968	1.7101	0.7790	1.9005	0.6641	2.1041
18	1.1576	1.3913	1.0461	1.5353	0.9331	1.6961	0.8204	1.8719	0.7098	2.0600
19	1.1804	1.4012	1.0743	1.5355	0.9666	1.6851	0.8588	1.8482	0.7523	2.0226
20	1.2015	1.4107	1.1004	1.5367	0.9976	1.6763	0.8943	1.8283	0.7918	1.9908
21	1.2212	1.4200	1.1246	1.5385	1.0262	1.6694	0.9272	1.8116	0.8286	1.9635
22	1.2395	1.4289	1.1471	1.5408	1.0529	1.6640	0.9578	1.7974	0.8629	1.9400
23	1.2567	1.4375	1.1682	1.5435	1.0778	1.6597	0.9864	1.7855	0.8949	1.9196
24	1.2728	1.4458	1.1878	1.5464	1.1010	1.6565	1.0131	1.7753	0.9249	1.9018
25	1.2879	1.4537	1.2063	1.5495	1.1228	1.6540	1.0381	1.7666	0.9530	1.8863
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523	1.0616	1.7591	0.9794	1.8727
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510	1.0836	1.7527	1.0042	1.8608
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503	1.1044	1.7473	1.0276	1.8502
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499	1.1241	1.7426	1.0497	1.8409
30	1.3520	1.4894	1.2837	1.5666	1.2138	1.6498	1.1426	1.7386	1.0706	1.8326
31	1.3630	1.4957	1.2969	1.5701	1.2292	1.6500	1.1602	1.7352	1.0904	1.8252
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505	1.1769	1.7323	1.1092	1.8187
33	1.3834	1.5078	1.3212	1.5770	1.2576	1.6511	1.1927	1.7298	1.1270	1.8128
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519	1.2078	1.7277	1.1439	1.8076
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528	1.2221	1.7259	1.1601	1.8029
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539	1.2358	1.7245	1.1755	1.7987
37	1.4190	1.5297	1.3635	1.5904	1.3068	1.6550	1.2489	1.7233	1.1901	1.7950
38	1.4270	1.5348	1.3730	1.5937	1.3177	1.6563	1.2614	1.7223	1.2042	1.7916
39	1.4347	1.5396	1.3821	1.5969	1.3283	1.6575	1.2734	1.7215	1.2176	1.7886
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589	1.2848	1.7209	1.2305	1.7859
41	1.4493	1.5490	1.3992	1.6031	1.3480	1.6603	1.2958	1.7205	1.2428	1.7835
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617	1.3064	1.7202	1.2546	1.7814
43	1.4628	1.5577	1.4151	1.6091	1.3663	1.6632	1.3166	1.7200	1.2660	1.7794
44	1.4692	1.5619	1.4226	1.6120	1.3749	1.6647	1.3263	1.7200	1.2769	1.7777
45	1.4754	1.5660	1.4298	1.6148	1.3832	1.6662	1.3357	1.7200	1.2874	1.7762