

Rasio keuangan

No	Kode Saham	PER		
		t-1	t+1	Δ
1	BLTA	12.57	3.89	8.68
2	LPKR	-4.10	-20.93	16.83
3	SULI	-4.83	-256.39	251.56
4	TSPC	-1.03	29.83	-30.86
5	BIPP	-0.85	-2.22	1.37
6	IKBI	-0.90	138.20	-139.10
7	UGAR	29.47	-3.87	33.34
8	DVLA	-0.63	564.95	-565.58
9	HEXA	-5.94	3.06	-9.00
10	CEKA	22.27	16.45	5.82
11	SHDA	8.00	7.12	0.88
12	KOMI	1.99	6.61	-4.62
13	CTBN	63.14	1112.66	-1049.52
14	BUDI	-381.74	-5.33	-376.41
15	MERK	15.69	3.38	12.31
16	RICY	-0.39	-1.37	0.98
17	ETWA	-0.83	-1.09	0.26
18	BKSL	-2.14	-136.48	134.34
19	ULTJ	19.26	75.74	-56.48
20	MEDC	1.44	5.80	-4.36
21	LPLI	-0.14	-0.70	0.56
22	RMBA	1.82	3.19	-1.37
23	BATI	45.33	3.67	41.66
24	BUMI	16.13	14.45	1.68
25	SDPC	6.76	-17.14	23.90
26	ESTI	2.92	21.43	-18.51
27	TCID	8.62	7.00	1.62
28	SUBA	-20.38	16.33	-36.71
29	TFCO	36.33	7.60	28.73
30	DLTA	2.78	2.73	0.05
31	TIRA	-6.96	31.52	-38.48
32	PTSP	-21.62	10.61	-32.23
33	ZBRA	5.52	28.19	-22.67
34	BGMT	-7.73	-7.66	-0.07
35	TMPI	32.05	33.06	-1.01
36	HERO	3.56	11.84	-8.28
37	TRPK	1.30	1.62	-0.32
38	DAVO	-0.33	5.05	-5.38

T-Test

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
t -5	38	.0056	.0487	.0079
t -4	38	.0091	.0483	.0078
t -3	38	.0042	.0561	.0091
t -2	38	.0163	.0714	.0116
t -1	38	-.0232	.1358	.0220
t 0	38	-.0007	.1090	.0177
t +1	38	-.0120	.0907	.0147
t +2	38	-.0227	.0664	.0108
t +3	38	-.0263	.0767	.0124
t +4	38	.0140	.0782	.0127
t +5	38	.0050	.0741	.0120

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
t -5	.706	37	.485	.0056	-.0104	.0216
t -4	1.163	37	.252	.0091	-.0068	.0250
t -3	.462	37	.647	.0042	-.0142	.0226
t -2	1.407	37	.168	.0163	-.0072	.0398
t -1	-1.053	37	.299	-.0232	-.0679	.0214
t 0	-.040	37	.968	-.0007	-.0366	.0351
t +1	-.818	37	.418	-.0120	-.0419	.0178
t +2	-2.108	37	.042	-.0227	-.0445	-.0009
t +3	-2.116	37	.041	-.0263	-.0515	-.0011
t +4	1.106	37	.276	.0140	-.0117	.0397
t +5	.414	37	.682	.0050	-.0194	.0293

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Selisih CR	Selisih DER	Selisih ROI	Selisih AT	Selisih PER
N		38	38	38	38	38
Normal Parameters ^{a,b}	Mean	3.2242	13.8195	-6.2808	-5.29E-02	-48.3261
	Std. Deviation	23.1421	46.4458	19.6827	.3542	207.2259
Most Extreme Differences	Absolute	.482	.394	.219	.112	.387
	Positive	.482	.394	.162	.112	.279
	Negative	-.380	-.273	-.219	-.101	-.387
Kolmogorov-Smirnov Z		2.968	2.430	1.349	.689	2.388
Asymp. Sig. (2-tailed)		.000	.000	.052	.729	.000

a. Test distribution is Normal.

b. Calculated from data.

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Selisih CR
N		37
Normal Parameters ^{a,b}	Mean	-.5232
	Std. Deviation	1.4003
Most Extreme Differences	Absolute	.128
	Positive	.128
	Negative	-.120
Kolmogorov-Smirnov Z		.776
Asymp. Sig. (2-tailed)		.584

a. Test distribution is Normal.

b. Calculated from data.

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Selisih DER
N		33
Normal Parameters ^{a,b}	Mean	1.1824
	Std. Deviation	5.2670
Most Extreme Differences	Absolute	.174
	Positive	.174
	Negative	-.169
Kolmogorov-Smirnov Z		.998
Asymp. Sig. (2-tailed)		.272

a. Test distribution is Normal.

b. Calculated from data.

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Selisih PER
N		34
Normal Parameters ^{a,b}	Mean	-2.8365
	Std. Deviation	39.3152
Most Extreme Differences	Absolute	.202
	Positive	.190
	Negative	-.202
Kolmogorov-Smirnov Z		1.180
Asymp. Sig. (2-tailed)		.123

a. Test distribution is Normal.

b. Calculated from data.

T-Test

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	CR sebelum	1.4397	37	1.1335	.1864
	CR sesudah	1.9630	37	1.4591	.2399

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	CR sebelum - CR sesudah	-.5232	1.4003	.2302	-.9901	5.64E-02	-2.273	36	.029

T-Test

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	DER sebelum	2.8855	33	5.0877	.8856
	DER sesudah	1.7030	33	2.2543	.3924

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	DER sebelum - DER sesudah	1.1824	5.2670	.9169	-.6852	3.0500	1.290	32	.206

T-Test

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	ROI sebelum	-3.3605	38	27.6123	4.4793
	ROI sesudah	2.9203	38	13.8120	2.2406
Pair 2	AT sebelum	.7829	38	.6045	9.807E-02
	AT sesudah	.8358	38	.6543	.1061

Paired Samples Test

	Paired Differences					t	df	Sig. (2-tailed)
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower	Upper			
Pair 1 ROI sebelum - ROI sesudah	-6.2808	19.6827	3.1930	12.7503	.1888	-1.967	37	.057
Pair 2 AT sebelum - AT sesudah	-.0529	.3542	746E-02	-.1693	353E-02	-.921	37	.363

T-Test

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	PER sebelum	5.8962	34	14.4864	2.4844
	PER sesudah	8.7326	34	37.8365	6.4889

Paired Samples Test

	Paired Differences					t	df	Sig. (2-tailed)
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower	Upper			
Pair 1 PER sebelum - PER sesudah	-2.8365	39.3152	6.7425	-16.5542	10.8812	-.421	33	.677