

LAMPIRAN

Lampiran 1 : Daftar Sampel Perusahaan yang Digunakan

Nomor	Kode	Nama Perusahaan
1	ADHI	Adhi Karya (Persero) Tbk.
2	ADRO	Adaro Energy Tbk
3	AKRA	AKR Corporindo Tbk.
4	ANTM	Aneka Tambang Tbk
5	ASII	Astra International Tbk
6	BBCA	Bank Central Asia Tbk
7	BBNI	Bank Negara Indonesia (Persero) Tbk
8	BBRI	Bank Rakyat Indonesia (Persero) Tbk
9	BBTN	Bank Tabungan Negara (Persero) Tbk.
10	BMRI	Bank Mandiri (Persero) Tbk
11	BSDE	Bumi Serpong Damai Tbk.
12	GGRM	Gudang Garam Tbk.
13	HMSP	H.M. Sampoerna Tbk.
14	ICBP	Indofood CBP Sukses Makmur Tbk
15	INCO	Vale Indonesia Tbk.
16	INDF	Indofood Sukses Makmur Tbk.
17	INTP	Indocement Tunggul Prakarsa Tbk.
18	JSMR	Jasa Marga (Persero) Tbk.
19	KLBF	Kalbe Farma Tbk.
20	LPKR	Lippo Karawaci Tbk.
21	LPPF	Matahari Department Store Tbk
22	MNCN	Media Nusantara Citra Tbk.
23	PGAS	Perusahaan Gas Negara Tbk.
24	PTBA	Bukit Asam Tbk.
25	PTPP	PP (Persero) Tbk.

(Bersambung ...)

Lampiran 1 : Daftar Sampel Perusahaan ... (Sambungan)

Nomor	Kode	Nama Perusahaan
26	SCMA	Surya Citra Media Tbk.
27	SMGR	Semen Indonesia (Persero) Tbk.
28	SRIL	Sri Rejeki Isman Tbk.
29	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
30	UNTR	United Tractors Tbk.
31	UNVR	Unilever Indonesia Tbk.
32	WIKA	Wijaya Karya (Persero) Tbk.
33	WSKT	Waskita Karya (Persero) Tbk.

Sumber: data, diolah(2019)

Lampiran 2 : Klomogorov-Smirnov Test (Count)

One-Sample Kolmogorov-Smirnov Test		
	Count	Ekstrem
N	33	33
Normal Parametersa (Mean)	14,303	110,030
Std. Deviation	8,904	148,029
Most Extreme Differences (Absolute)	0,196	0,262
Positive	0,196	0,262
Negative	-0,124	-0,235
Kolmogorov-Smirnov Z	1,126	1,507
Asymp. Sig. (2-tailed)	0,158	0,021

Sumber: data, diolah(2019)

Lampiran 3 : Abnormal Return Pada Volum Perdagangan Tahun 2016-2018

One-Sample Test, Test Value = 0, 95% C. I						
	T	df	Sig. (2-tailed)	Mean Diff.	Lower	Upper
Pre1	0,931512	361	0,35221081	0,003137912	-0,003486	0,009762
Event	1,410283	361	0,15931704	0,006780953	-0,002674	0,016237
Post1	1,124909	361	0,26137466	0,004597268	-0,003439	0,012634

Sumber: data, diolah(2019)

Lampiran 4 : Analisisi Statistik Deskriptif 2016

One-Sample Test, Test Value = 0, 95% C. I						
	T	df	Sig. (2-tailed)	Mean Diff.	Lower	Upper
pre1	1,065332111	133	0,288655859	0,004025299	-0,003448319	0,011499
event	2,612161888	133	0,010031702	0,012930896	0,003139462	0,022722
post1	0,984374909	133	0,326718560	0,004091716	-0,004130005	0,012313

Sumber: data, diolah (2019)

Lampiran 5 : Analisisi Statistik Deskriptif 2017

One-Sample Test, Test Value = 0, 95% C. I						
	T	df	Sig. (2-tailed)	Mean Diff.	Lower	Upper
pre1	1,631944	107	0,105630	0,010197	-0,002189	0,022585
event	0,048753	107	0,961206	0,000518	-0,020554	0,021591
post1	0,359437	107	0,719976	0,002847	-0,012859	0,018555

Sumber: data, diolah (2019)

Lampiran 6 : Analisisi Statistik Deskriptif 2018

One-Sample Test, Test Value = 0, 95% C. I						
	T	df	Sig. (2-tailed)	Mean Diff.	Lower	Upper
pre1	-0,574601	119	0,566645	-0,004206	-0,018702	0,010289
event	0,588676	119	0,557193	0,005549	-0,013118	0,024218
post1	0,751186	119	0,454023	0,006736	-0,011020	0,024493

Sumber: data, diolah (2019)

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