

**LAMPIRAN**  
**Sampel Penelitian**

No.	Kode Saham	Nama Perusahaan Terdaftar	Keterangan
1	ACES	ACE HARDWARE INDONESIA TBK	Baru
2	ADRO	ADARO ENERGY TBK	Tetap
3	AKRA	AKR CORPORINDO TBK	Tetap
4	ANTM	ANEKA TAMBANG (PERSERO) TBK	Tetap
5	ASII	ASTRA INTERNATIONAL TBK	Tetap
6	BBCA	BANK CENTRAL ASIA TBK	Tetap
7	BBNI	BANK NEGARA INDONESIA (PERSERO) TBK	Tetap
8	BBRI	BANK RAKYAT INDONESIA (PERSERO) TBK	Tetap
9	BBTN	BANK TABUNGAN NEGARA (PERSERO) TBK	Tetap
10	BMRI	BANK MANDIRI (PERSERO) TBK	Tetap
11	BRPT	BARITO PACIFIC TBK	Tetap
12	BSDE	BUMI SERPONG DAMAI TBK	Tetap
13	BTPS	BANK TABUNGAN Pensiunan Nasional SYARIAH TBK	Tetap
14	CPIN	CHAROEN POKPHAND INDONESIA TBK	Tetap
15	CTRA	CIPUTRA DEVELOPMENT TBK	Tetap
16	ERAA	ERAJAYA SWASEMBADA TBK	Tetap
17	EXCL	XL AXIATA TBK	Tetap
18	GGRM	GUDANG GARAM TBK	Tetap
19	HMSP	H.M. SAMPOERNA TBK	Tetap
20	ICBP	INDOFOOD CBP SUKSES MAKMUR TBK	Tetap
21	INCO	VALE INDONESIA TBK	Tetap
22	INDF	INDOFOOD SUKSES MAKMUR TBK	Tetap
23	INKP	INDAH KIAT PULP & PAPER TBK	Tetap
24	INTP	INDOCEMENT TUNGGAL PRAKARSA TBK	Tetap
25	ITMG	INDO TAMBANGRAYA MEGAH TBK	Tetap
26	JPFA	JAPFA COMFEED INDONESIA TBK	Tetap

No.	Kode Saham	Nama Perusahaan Tercatat	Keterangan
27	JSMR	JASA MARGA (PERSERO) TBK	Tetap
28	KLBF	KALBE FARMA TBK	Tetap
29	LPPF	MATAHARI DEPARTMENT STORE TBK	Tetap
30	MNCN	MEDIA NUSANTARA CITRA TBK	Tetap
31	PGAS	PERUSAHAAN GAS NEGARA (PERSERO) TBK	Tetap
32	PTBA	TAMBANG BATU BARA BUKIT ASAM (PERSERO) TBK	Tetap
33	PTPP	PP (PERSERO) TBK	Tetap
34	PWON	PAKUWON JATI TBK	Tetap
35	SCMA	SURYA CITRA MEDIA TBK	Tetap
36	SMGR	SEMEN INDONESIA (PERSERO) TBK	Tetap
37	SRIL	SRI REJEKI ISMAN TBK	Tetap
<b>38</b>	<b>TBIG</b>	<b>TOWER BERSAMA INFRASTRUCTURE TBK</b>	<b>Baru</b>
39	TKIM	PABRIK KERTAS TJIWI KIMIA TBK	Tetap
40	TLKM	TELEKOMUNIKASI INDONESIA (PERSERO) TBK	Tetap
<b>41</b>	<b>TOWR</b>	<b>SARANA MENARA NUSANTARA TBK</b>	<b>Baru</b>
42	UNTR	UNITED TRACTORS TBK	Tetap
43	UNVR	UNILEVER INDONESIA TBK	Tetap
44	WIKA	WIJAYA KARYA (PERSERO) TBK	Tetap
45	WSKT	WASKITA KARYA (PERSERO) TBK	Tetap

Sumber: [www.idx.co.id](http://www.idx.co.id)

## Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Abnormal return sebelum	126	-.009744	.014861	-.00019392	.004805579
Abnormal return setelah	100	-.034111	.044554	.00048937	.009833337
TVA sebelum	126	19,979,420.00	7.31E9	2.6782E9	1.07575E9
TVA sesudah	100	27,152,360.00	9.84E9	4.0507E9	2.40206E9
Valid N (listwise)	100				

## NPar Tests-Uji Normalitas

**One-Sample Kolmogorov-Smirnov Test**

		Abnormal return sebelum	Abnormal return setelah	TVA sebelum	TVA sesudah
N		126	100	126	100
Normal Parameters <sup>a,b</sup>	Mean	-.00019392	.00048937	2.6782E9	4.0507E9
	Std. Deviation	.004805579	.009833337	1.07575E9	2.40206E9
Most Extreme Differences	Absolute	.067	.093	.174	.126
	Positive	.067	.093	.141	.110
	Negative	-.035	-.076	-.174	-.126
Kolmogorov-Smirnov Z		.752	.931	1.949	1.258
Asymp. Sig. (2-tailed)		.625	.351	.001	.085

a. Test distribution is Normal.

b. Calculated from data.

**T-Test-Uji Beda Abnormal Return**

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Abnormal return sebelum	.00000935	100	.004400636	.000440064
	Abnormal return setelah	.00048937	100	.009833337	.000983334

**Paired Samples Correlations**

	N	Correlation	Sig.
Pair 1 Abnormal return sebelum & Abnormal return setelah	100	.050	.624

**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 Abnormal return sebelum - Abnormal return setelah	-.000480020	.010572183	.001057218	-.002577770	.001617730	-.454	99	.651

**NPar Tests-Uji Beda TVA**

**Descriptive Statistics**

	N	Mean	Std. Deviation	Minimum	Maximum
TVA sebelum	126	2.6782E9	1.07575E9	19,979,420.00	7.31E9
TVA sesudah	100	4.0507E9	2.40206E9	27,152,360.00	9.84E9

**Wilcoxon Signed Ranks Test**

**Ranks**

	N	Mean Rank	Sum of Ranks
TVA sesudah - TVA sebelum			
Negative Ranks	27 <sup>a</sup>	43.81	1,183.00
Positive Ranks	73 <sup>b</sup>	52.97	3,867.00
Ties	0 <sup>c</sup>		
Total	100		

a. TVA sesudah < TVA sebelum

b. TVA sesudah > TVA sebelum

c. TVA sesudah = TVA sebelum

**Test Statistics<sup>b</sup>**

	TVA sesudah - TVA sebelum
Z	-4.614 <sup>a</sup>
Asymp. Sig. (2-tailed)	.000

a. Based on negative ranks.

b. Wilcoxon Signed Ranks Test

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## Sources Overview

