

LAMPIRAN

Lampiran 1 Daftar Nama 138 Sampel Perusahaan Yang Digunakan

NO	KODE SAHAM	NO	KODE SAHAM	NO	KODE SAHAM
1	AALI	47	FASW	93	PANS
2	ABDA	48	FISH	94	PBRX
3	ACES	49	GEMA	95	PEGE
4	ACST	50	GEMS	96	PGAS
5	ADMF	51	GGRM	97	PGLI
6	ADRO	52	GMTD	98	PJAA
7	AGRO	53	GPRA	99	PTBA
8	AKRA	54	HEXA	100	PTPP
9	AMFG	55	HMSP	101	PUDP
10	AMRT	56	ICBP	102	PWON
11	ARNA	57	IKBI	103	RALS
12	ASBI	58	IMAS	104	RDTX
13	ASDM	59	INAI	105	RICY
14	ASGR	60	INDF	106	ROTI
15	ASII	61	INKP	107	RUIS
16	ASJT	62	INTP	108	SCCO
17	ASRM	63	ITMG	109	SCMA
18	AUTO	64	JECC	110	SDRA
19	BATA	65	JKON	111	SKLT
20	BBCA	66	JRPT	112	SMBR
21	BBLD	67	JSMR	113	SMGR
22	BBNI	68	JSPT	114	SMRA
23	BBRI	69	JTPE	115	SMSM
24	BBTN	70	KAEF	116	SRIL

25	BDMN	71	KBLI	117	SSIA
26	BEST	72	KBLM	118	SSMS
27	BFIN	73	KLBF	119	TALF
28	BIRD	74	LION	120	TBLA
29	BISI	75	LMSH	121	TCID
30	BJBR	76	LPGI	122	TELE
31	BMRI	77	LPPF	123	TGKA
32	BNBA	78	LSIP	124	TIFA
33	BRAM	79	MBAP	125	TINS
34	BSSR	80	MEGA	126	TKIM
35	CPIN	81	MFIN	127	TLKM
36	CSAP	82	MFMI	128	TOTL
37	CTRA	83	MKPI	129	TOTO
38	DLTA	84	MLBI	130	TPIA
39	DPNS	85	MLPT	131	TRIS
40	DSNG	86	MNCN	132	TSPC
41	DVLA	87	MREI	133	TURI
42	EKAD	88	MTLA	134	UNTR
43	ELSA	89	MYOH	135	UNVR
44	EPMT	90	MYOR	136	WIKA
45	ERAA	91	NELY	137	WSKT
46	FAST	92	NRCA	138	WTON

Lampiran 2 Hasil uji normalitas Shapiro-Wilk

		Tests of Normality					
		Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	KELOMPOK	Statistic	df	Sig.	Statistic	df	Sig.
ACAR_LOSER_	SEBELUM	.119	23	.200*	.952	23	.319
OVER	SESUDAH	.202	23	.016	.862	23	.004

*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

Lampiran 3 Hasil uji *mann-whitney* saham *loser* berpotensi *overreaction*.

		Ranks			
	KELOMPOK	N	Mean Rank	Sum of Ranks	
ACAR_LOSER_OVER	SEBELUM	23	16.39	377.00	
	SESUDAH	23	30.61	704.00	
	Total	46			

Test Statistics ^a	
	ACAR_LOSER_OVER
Mann-Whitney U	101.000
Wilcoxon W	377.000
Z	-3.592
Asymp. Sig. (2-tailed)	.000

a. Grouping Variable: KELOMPOK

Lampiran 4 Hasil uji *mann-whitney* saham *loser*

Ranks

	KELOMPOK	N	Mean Rank	Sum of Ranks
ACAR_LOSER	SEBELUM	358	310.68	111225.00
	SESUDAH	358	406.32	145461.00
	Total	716		

Test Statistics^a

	ACAR_LOSER
Mann-Whitney U	46964.000
Wilcoxon W	111225.000
Z	-6.186
Asymp. Sig. (2-tailed)	.000

a. Grouping Variable: KELOMPOK



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Sources Overview

