LAMPIRAN
LAMPIRAN 1

Daftar sampel perusahaan yang melakukan *stock split* di BEI periode 2012 – 2013

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|----|--------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| 1  | PTRO         | 4,325 | 4,350 | 4,500 | 4,490 | 4,400 | 4,625 | 4,575 | 4,475 | 4,400 | 4,250 | 4,225 |
| 2  | HERO         | 2,245 | 2,027 | 2,385 | 2,385 | 3,427 | 3,789 | 4,731 | 5,889 | 6,855 | 5,503 | 4,803 |
| 3  | ASII         | 6,520 | 6,600 | 6,430 | 6,335 | 6,240 | 6,600 | 6,950 | 6,800 | 6,650 | 6,600 | 6,650 |
| 4  | IMAS         | 8,025 | 7,975 | 7,525 | 7,500 | 8,000 | 7,750 | 7,550 | 7,950 | 7,800 | 7,800 | 7,400 |
| 5  | MDRN         | 574  | 579  | 565  | 588  | 570  | 598  | 616  | 626  | 645  | 645  | 654  |
| 6  | BFIN         | 6,520 | 6,600 | 6,430 | 6,335 | 6,240 | 6,600 | 6,950 | 6,800 | 6,650 | 6,600 | 6,650 |
| 7  | TOTO         | 324  | 324  | 329  | 329  | 339  | 407  | 367  | 342  | 339  | 384  | 384  |
| 8  | KLBF         | 910  | 915  | 915  | 940  | 960  | 950  | 960  | 980  | 980  | 970  | 980  |
| 9  | SCMA         | 2,060 | 2,070 | 2,080 | 2,100 | 2,090 | 2,050 | 2,075 | 1,950 | 2,125 | 2,150 | 2,100 |
| 10 | ACES         | 690  | 700  | 695  | 690  | 700  | 720  | 740  | 740  | 760  | 720  | 710  |
| 11 | BRNA         | 687  | 682  | 692  | 687  | 687  | 677  | 657  | 637  | 657  | 657  | 667  |
| 12 | JPFA         | 1,790 | 1,770 | 1,760 | 1,830 | 1,880 | 1,940 | 1,980 | 1,940 | 1,930 | 1,910 | 1,940 |
| 13 | ARNA         | 813  | 844  | 813  | 813  | 825  | 820  | 820  | 800  | 800  | 780  | 790  | 730  |
| 14 | TOWR         | 2,800 | 2,800 | 2,800 | 2,800 | 2,785 | 2,900 | 2,775 | 2,800 | 2,825 | 2,975 | 2,825 |
| 15 | JRPT         | 1,000 | 1,000 | 1,000 | 990  | 990  | 990  | 980  | 980  | 1,000 | 1,000 | 950  |
| 16 | TLKM         | 2,190 | 2,130 | 2,150 | 2,130 | 2,020 | 2,150 | 2,225 | 2,200 | 2,150 | 2,200 | 2,100 |</p>
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LAMPIRAN 3

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### LAMPIRAN 4

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| 2  | HERO         | 0.0000 | -0.0968 | 0.1762 | 0.0000 | 0.4372 | 0.1056 | 0.2484 | 0.2449 | 0.1639 | -0.1972 | -0.1272 |
| 3  | ASII         | -0.0121 | 0.0123 | -0.0258 | -0.0148 | -0.0150 | 0.0577 | 0.0530 | -0.0216 | -0.0221 | -0.0075 | 0.0076 |
| 4  | IMAS         | -0.0531 | -0.0062 | -0.0564 | -0.0033 | 0.0667 | -0.0313 | -0.0258 | 0.0530 | -0.0189 | 0.0000 | -0.0513 |
| 5  | MDRN         | -0.0081 | 0.0081 | -0.0242 | 0.0413 | -0.0317 | 0.0492 | 0.0312 | 0.0152 | 0.0299 | 0.0000 | 0.0145 |
| 6  | BFIN         | -0.0769 | 0.0833 | 0.0000 | 0.0000 | -0.0055 | -0.0055 | 0.0000 | 0.0444 | -0.0106 | -0.0108 | -0.0217 |
| 7  | TOTO         | 0.0484 | 0.0000 | 0.0154 | 0.0000 | 0.0303 | 0.1985 | -0.0982 | -0.0680 | -0.0073 | 0.1324 | 0.0000 |
| 8  | KLBF         | -0.0319 | 0.0055 | 0.0000 | 0.0273 | 0.0213 | -0.0104 | 0.0105 | 0.0208 | 0.0000 | -0.0102 | 0.0103 |
| 9  | SCMA         | 0.0000 | 0.0049 | 0.0048 | 0.0096 | -0.0048 | -0.0191 | 0.0122 | -0.0602 | 0.0897 | 0.0118 | -0.0233 |
| 10 | ACES         | 0.0299 | 0.0145 | -0.0071 | -0.0072 | 0.0145 | 0.0286 | 0.0278 | 0.0000 | 0.0270 | -0.0526 | -0.0139 |
| 11 | BRNA         | 0.0073 | -0.0072 | 0.0146 | -0.0072 | 0.0000 | -0.0145 | -0.0294 | -0.0303 | 0.0313 | 0.0000 | 0.0152 |
| 12 | JPFA         | 0.0056 | -0.0112 | -0.0056 | 0.0398 | 0.0273 | 0.0319 | 0.0206 | -0.0202 | -0.0052 | -0.0104 | 0.0157 |
| 13 | ARNA         | 0.0156 | 0.0385 | -0.0370 | 0.0000 | 0.0154 | -0.0061 | 0.0000 | -0.0244 | -0.0250 | 0.0128 | -0.0759 |
| 14 | TOWR         | 0.0370 | 0.0000 | 0.0000 | 0.0000 | -0.0054 | 0.0413 | -0.0431 | 0.0090 | 0.0089 | 0.0531 | -0.0504 |
| 15 | JRPT         | 0.0000 | 0.0000 | 0.0000 | -0.0100 | 0.0000 | 0.0000 | -0.0101 | 0.0000 | 0.0204 | 0.0000 | -0.0500 |
| 16 | TLKM         | 0.0529 | -0.0274 | 0.0094 | -0.0093 | -0.0516 | 0.0644 | 0.0349 | -0.0112 | -0.0227 | 0.0233 | -0.0455 |</p>
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LAMPIRAN 10

Hasil Uji Analisis Deskriptif

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Hasil Uji Kolmogorov-Smirnov Test Abnormal Return

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a. Test distribution is Normal.
b. Calculated from data.
### Hasil Uji One Sample T-test Abnormal Return

#### T-Test

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**One-Sample Test**

**One-Sample Test**

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LAMPIRAN 13

Hasil Uji Kolmogorov-Smirnov Test EPS, TVA, Return Saham

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<th>TVA_sebelum</th>
<th>TVA_sesudah</th>
<th>return_sebelum</th>
<th>return_sesudah</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>31</td>
<td>31</td>
<td>31</td>
<td>31</td>
<td>31</td>
<td>31</td>
</tr>
<tr>
<td>Normal Parameters(a,b)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Mean</td>
<td>100.44304</td>
<td>119.21150</td>
<td>.0008135</td>
<td>.0008435</td>
<td>.1201603</td>
<td>-.0018087</td>
</tr>
<tr>
<td>Std. Deviation</td>
<td>137.67071</td>
<td>154.77488</td>
<td>.00105106</td>
<td>.00105727</td>
<td>.61833296</td>
<td>.01903341</td>
</tr>
<tr>
<td>Most Extreme Differences</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Absolute</td>
<td>.277</td>
<td>.284</td>
<td>.219</td>
<td>.213</td>
<td>.491</td>
<td>.176</td>
</tr>
<tr>
<td>Positive</td>
<td>.277</td>
<td>.284</td>
<td>.205</td>
<td>.213</td>
<td>.491</td>
<td>.176</td>
</tr>
<tr>
<td>Negative</td>
<td>-.233</td>
<td>-.163</td>
<td>-.219</td>
<td>-.212</td>
<td>-.416</td>
<td>-.138</td>
</tr>
<tr>
<td>Kolmogorov-Smirnov Z</td>
<td>1.540</td>
<td>1.580</td>
<td>1.222</td>
<td>1.183</td>
<td>2.736</td>
<td>.979</td>
</tr>
<tr>
<td>Asymp. Sig. (2-tailed)</td>
<td>.017</td>
<td>.014</td>
<td>.101</td>
<td>.122</td>
<td>.000</td>
<td>.293</td>
</tr>
</tbody>
</table>

a Test distribution is Normal.
b Calculated from data.
LAMPIRAN 14

Hasil Uji Wilcoxon Signed Ranks Test EPS

<table>
<thead>
<tr>
<th>Ranks</th>
<th>N</th>
<th>Mean Rank</th>
<th>Sum of Ranks</th>
</tr>
</thead>
<tbody>
<tr>
<td>EPS_sesudah - EPS_sebelum</td>
<td>10(a)</td>
<td>15.00</td>
<td>150.00</td>
</tr>
<tr>
<td>Negative Ranks</td>
<td>15.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Positive Ranks</td>
<td>15.75</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Ties</td>
<td>1(c)</td>
<td>15.00</td>
<td></td>
</tr>
<tr>
<td>Total</td>
<td>31</td>
<td>15.75</td>
<td>315.00</td>
</tr>
</tbody>
</table>

a  EPS_sesudah < EPS_sebelum  
b  EPS_sesudah > EPS_sebelum  
c  EPS_sesudah = EPS_sebelum

Test Statistics(b)

<table>
<thead>
<tr>
<th></th>
<th>EPS_sesudah - EPS_sebelum</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Z</strong></td>
<td>-1.697(a)</td>
</tr>
<tr>
<td>Asymp. Sig. (2-tailed)</td>
<td>.090</td>
</tr>
</tbody>
</table>

a  Based on negative ranks.  
b  Wilcoxon Signed Ranks Test
## T-Test

### Paired Samples Statistics

<table>
<thead>
<tr>
<th></th>
<th>Mean</th>
<th>N</th>
<th>Std. Deviation</th>
<th>Std. Error Mean</th>
</tr>
</thead>
<tbody>
<tr>
<td>Pair 1</td>
<td>TVA_sebelum</td>
<td>.0008135</td>
<td>31</td>
<td>.00105106</td>
</tr>
<tr>
<td></td>
<td>TVA_sesudah</td>
<td>.0008435</td>
<td>31</td>
<td>.00105727</td>
</tr>
</tbody>
</table>

### Paired Samples Correlations

<table>
<thead>
<tr>
<th></th>
<th>N</th>
<th>Correlation</th>
<th>Sig.</th>
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</thead>
<tbody>
<tr>
<td>Pair 1</td>
<td>31</td>
<td>.763</td>
<td>.000</td>
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</tbody>
</table>

### Paired Samples Test

<table>
<thead>
<tr>
<th></th>
<th>Paired Differences</th>
<th>95% Confidence Interval of the Difference</th>
<th>t</th>
<th>df</th>
<th>Sig. (2-tailed)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Mean</td>
<td>Std. Deviation</td>
<td>Std. Error Mean</td>
<td>Lower</td>
<td>Upper</td>
</tr>
<tr>
<td>Pair 1</td>
<td>TVA_sebelum - TVA_sesudah</td>
<td>-.00003000</td>
<td>.00072581</td>
<td>-.00013036</td>
<td>.00023623</td>
</tr>
</tbody>
</table>
Hasil Uji Wilcoxon Signed Ranks Test Return Saham

### Wilcoxon Signed Ranks Test

#### Ranks

<table>
<thead>
<tr>
<th>return_sesudah - return_sebelum</th>
<th>N</th>
<th>Mean Rank</th>
<th>Sum of Ranks</th>
</tr>
</thead>
<tbody>
<tr>
<td>Negative Ranks</td>
<td>21(a)</td>
<td>18.40</td>
<td>386.50</td>
</tr>
<tr>
<td>Positive Ranks</td>
<td>10(b)</td>
<td>10.95</td>
<td>109.50</td>
</tr>
<tr>
<td>Ties</td>
<td>0(c)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Total</td>
<td>31</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- **a** return_sesudah < return_sebelum
- **b** return_sesudah > return_sebelum
- **c** return_sesudah = return_sebelum

#### Test Statistics

<table>
<thead>
<tr>
<th></th>
<th>return_sesudah - return_sebelum</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Z</strong></td>
<td>-2.714(a)</td>
<td></td>
</tr>
<tr>
<td>Asymp. Sig. (2-tailed)</td>
<td>.007</td>
<td></td>
</tr>
</tbody>
</table>

- **a** Based on positive ranks.
- **b** Wilcoxon Signed Ranks Test