

LAMPIRAN

LAMPIRAN 1

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

No	Kode Emiten	Nama Perusahaan	Tanggal Pemecahan Saham	Rasio Pemecahan Saham
1	PTRO	PT Petrosea Tbk	6 Maret 2012	1:10
2	HERO	PT Hero Supermarket Tbk	5 April 2012	1:10
3	ASII	PT Astra Internasional Tbk	05 Juni 2012	1:10
4	IMAS	PT Indomobil Sukses Internasional Tbk	07 Juni 2012	1:2
5	MDRN	PT Modern Internasional Tbk	03 Juli 2012	1:5
6	BFIN	PT BFI Finance Indonesia Tbk	07 Agustus 2012	1:2
7	TOTO	PT Surya Toto Indonesia Tbk	09 Agustus 2012	1:10
8	KLBF	PT Kalbe Farma Tbk	08 Oktober 2012	1:5
9	SCMA	PT Surya Citra Media Tbk	29 Oktober 2012	1:5
10	ACES	PT Ace Hardware Indonesia Tbk	01 November 2012	1:10
11	BRNA	PT Berlina Tbk	06 November 2012	1:5

12	JPFA	PT Japfa Comfeed Tbk	19 April 2013	1:5
13	ARNA	PT Arwana Citra Mulia Tbk	08 Juli 2013	1:4
14	TOWR	PT Sarana Menara Nusantara Tbk	22 Juli 2013	1:10
15	JRPT	PT Jaya Real Property Tbk	01 Agustus 2013	1:5
16	TLKM	PT Telekomunikasi Indonesia Tbk	28 Agustus 2013	1:5
17	BATA	PT Sepatu Bata Tbk	04 September 2013	1:100
18	ROTI	PT Nippon Indosari Corporindo Tbk	29 November 2013	1:5
19	INAI	PT Indal Alumunium Industry Tbk	12 Februari 2014	1:2
20	ALMI	PT Alumindo Light Metal Industry Tbk	12 Februari 2014	1:2
21	TOTO	PT Surya Toto Indonesia Tbk	25 Juli 2014	1:2
22	LTLS	PT Lautan Luas Tbk	09 Januari 2015	1:2
23	LEAD	PT Logindo Samudramakmur Tbk	19 Mei 2015	1:4
24	ASJT	PT Asuransi Jasa Tania Tbk	31 Juli 2015	1:2
25	CEKA	PT Wilmar Cahaya Indonesia Tbk	03 Agustus 2015	1:2
26	LMSH	PT Lionmesh Prima Tbk	02 September 2015	1:10
27	LION	PT Lion Metal Works Tbk	02 September 2015	1:10
28	MIKA	PT Mitra Keluarga Karyasehat Tbk	16 Oktober 2015	1:10

29	DSNG	PT Dharma Satya Nusantara Tbk	19 Oktober 2015	1:5
30	DLTA	PT Delta Djakarta Tbk	03 November 2015	1:50
31	MERK	PT Merck Tbk	21 Desember 2015	1:20

LAMPIRAN 2

Data Close Price Perusahaan Sampel

NO	Kode Emiten	T-5	T-4	T-3	T-2	T-1	T0	T+1	T+2	T+3	T+4	T+5
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	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

17	BATA	850	850	850	850	850	1,060	1,320	1,650	1,350	1,200	1,220
18	ROTI	970	960	960	940	930	1,020	1,130	1,130	1,120	1,120	1,120
19	INAI	145	145	145	158	140	160	157	152	145	147	145
20	ALMI	285	290	290	275	280	320	316	315	317	300	300
21	TOTO	343	343	349	354	399	399	386	371	352	358	358
22	LTLS	900	903	903	908	918	930	930	910	865	840	835
23	LEAD	299	301	298	303	330	328	328	325	313	304	305
24	ASJT	145	145	145	125	155	155	145	140	140	140	140
25	CEKA	655	655	668	668	675	685	690	690	700	695	695
26	LMSH	520	473	550	550	550	550	495	495	500	500	500
27	LION	19	19	19	19	19	19	19	19	20	20	20
28	MIKA	28,200	2,745	28,200	27,775	27,775	2,940	2,945	2,970	2,910	2,800	2,775
29	DSNG	600	630	630	660	700	730	740	725	775	740	700
30	DLTA	5,000	5,102	5,102	5,300	5,400	5,875	6,600	6,200	6,000	5,650	5,525
31	MERK	6,400	6,450	6,450	6,500	6,513	6,700	6,500	6,775	6,800	6,775	6,775

LAMPIRAN 3

Data Indeks Harga Saham Gabungan (IHSG) Perusahaan Sampel

NO	Kode Emiten	T-5	T-4	T-3	T-2	T-1	T0	T+1	T+2	T+3	T+4	T+5
1	PTRO	3,903.56	3,985.21	3,962.29	4,004.87	3,984.90	3,967.08	3,942.52	3,967.67	3,991.54	3,987.35	4,008.64
2	HERO	4,105.17	4,121.55	4,166.07	4,215.44	4,134.04	4,166.37	4,154.07	4,149.80	4,130.01	4,139.54	4,159.28
3	ASII	3,919.06	3,917.92	3,832.82	3,799.77	3,654.58	3,717.88	3,841.33	3,840.60	3,825.33	3,866.21	3,852.58
4	IMAS	3,832.82	3,799.77	3,654.58	3,717.88	3,841.33	3,840.60	3,825.33	3,866.21	3,852.58	3,860.46	3,791.62
5	MDRN	3,881.40	3,934.87	3,887.57	3,955.58	3,991.54	4,049.89	4,075.92	4,069.84	4,055.20	3,985.04	4,009.68
6	BFIN	4,142.34	4,130.46	4,093.11	4,099.81	4,105.50	4,085.58	4,090.71	4,131.17	4,141.56	4,102.53	4,121.56
7	TOTO	4,093.11	4,099.81	4,105.50	4,085.58	4,090.71	4,131.17	4,141.56	4,102.53	4,121.56	4,141.99	4,160.51
8	KLBF	4,236.29	4,256.84	4,251.51	4,271.46	4,311.31	4,268.23	4,280.25	4,280.01	4,284.97	4,311.39	4,313.52
9	SCMA	4,331.25	4,341.38	4,330.15	4,335.38	4,339.15	4,331.37	4,364.60	4,350.29	4,335.36	4,338.89	4,302.94
10	ACES	4,335.38	4,339.15	4,331.37	4,364.60	4,350.29	4,335.36	4,338.89	4,302.94	4,314.27	4,350.42	4,327.87
11	BRNA	4,364.60	4,350.29	4,335.36	4,338.89	4,302.94	4,314.27	4,350.42	4,327.87	4,333.64	4,318.59	4,332.08
12	JPFA	4,957.25	4,981.47	4,922.61	4,926.07	4,897.52	4,899.59	4,877.48	4,924.26	4,937.21	4,894.59	4,894.59
13	ARNA	4,777.45	4,728.70	4,577.15	4,581.93	4,602.81	4,433.63	4,403.80	4,478.64	0.00	4,633.11	4,635.73
14	TOWR	4,635.73	4,644.04	4,679.00	4,720.44	4,724.41	4,678.98	4,767.16	4,718.10	4,674.12	4,658.87	4,580.47
15	JRPT	4,674.12	4,658.87	4,580.47	4,608.49	4,610.38	4,624.34	4,640.78	4,597.78	4,652.40	4,699.73	4,685.13
16	TLKM	4,218.45	4,171.41	4,169.83	4,120.67	3,967.84	4,026.48	4,103.59	4,195.09	4,101.23	4,164.01	4,073.46

17	BATA	4,026.48	4,103.59	4,195.09	4,101.23	4,164.01	4,073.46	4,050.86	4,072.35	4,191.26	4,358.14	4,349.42
18	ROTI	4,317.96	4,334.80	4,235.26	4,251.49	4,233.92	4,256.44	4,321.98	4,288.76	4,241.30	4,216.89	4,180.79
19	INAI	4,384.31	4,424.71	4,466.67	4,450.75	4,470.19	4,496.29	4,491.66	4,508.04	4,555.37	4,556.19	4,592.65
20	ALMI	4,384.31	4,424.71	4,466.67	4,450.75	4,470.19	4,496.29	4,491.66	4,508.04	4,555.37	4,556.19	4,592.65
21	TOTO	5,087.01	5,127.12	5,083.52	5,093.23	5,098.64	5,088.80	5,119.25	5,109.09	5,058.23	5,066.98	5,053.76
22	LTLS	5,242.77	5,220.00	5,169.06	5,207.12	5,211.83	5,216.67	5,187.93	5,214.36	5,159.67	5,188.71	5,148.38
23	LEAD	5,172.48	5,205.61	5,246.13	5,227.10	5,237.81	5,269.37	5,292.75	5,313.21	5,315.15	5,288.36	5,320.90
24	ASJT	4,856.60	4,771.29	4,714.76	4,721.12	4,712.49	4,802.53	4,800.18	4,781.09	4,850.53	4,806.56	4,770.30
25	CEKA	4,771.29	4,714.76	4,721.12	4,712.49	4,802.53	4,800.18	4,781.09	4,850.53	4,806.56	4,770.30	4,748.95
26	LMSH	4,237.73	4,430.63	4,446.20	4,509.61	4,412.46	4,401.29	4,433.11	4,415.34	4,301.37	4,318.59	4,347.28
27	LION	4,237.73	4,430.63	4,446.20	4,509.61	4,412.46	4,401.29	4,433.11	4,415.34	4,301.37	4,318.59	4,347.28
28	MIKA	4,491.43	4,589.34	4,630.71	4,483.08	4,507.19	4,521.88	4,569.84	4,585.82	4,605.23	4,584.56	4,653.15
29	DSNG	4,589.34	4,630.71	4,483.08	4,507.19	4,521.88	4,569.84	4,585.82	4,605.23	4,584.56	4,653.15	4,691.71
30	DLTA	4,674.06	4,608.74	4,472.02	4,455.18	4,464.96	4,533.09	4,612.56	4,577.23	4,566.55	4,499.51	4,451.05
31	MERK	4,374.19	4,409.17	4,483.45	4,555.96	4,468.65	4,490.68	4,517.57	4,522.65	4,557.35	4,569.36	4,593.01

LAMPIRAN 4

Perhitungan *Actual Return* (Rit)

NO	Kode Emiten	T-5	T-4	T-3	T-2	T-1	T0	T+1	T+2	T+3	T+4	T+5
1	PTRO	0.0549	0.0058	0.0345	-0.0022	-0.0200	0.0511	-0.0108	-0.0219	-0.0168	-0.0341	-0.0059
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

17	BATA	0.0000	0.0000	0.0000	0.0000	0.0000	0.2471	0.2453	0.2500	-0.1818	-0.1111	0.0167
18	ROTI	0.0104	-0.0103	0.0000	-0.0208	-0.0106	0.0968	0.1078	0.0000	-0.0088	0.0000	0.0000
19	INAI	0.0000	0.0000	0.0000	0.0862	-0.1111	0.1429	-0.0188	-0.0318	-0.0461	0.0103	-0.0102
20	ALMI	0.0088	0.0175	0.0000	-0.0517	0.0182	0.1429	-0.0125	-0.0032	0.0063	-0.0536	0.0000
21	TOTO	-0.0036	0.0000	0.0182	0.0143	0.1268	0.0000	-0.0325	-0.0388	-0.0511	0.0170	0.0000
22	LTLS	0.0000	0.0028	0.0000	0.0055	0.0110	0.0136	0.0000	-0.0215	-0.0495	-0.0289	-0.0060
23	LEAD	0.0000	0.0038	-0.0077	0.0154	0.0913	-0.0070	0.0000	-0.0091	-0.0368	-0.0294	0.0030
24	ASJT	0.0000	0.0000	0.0000	-0.1379	0.2400	0.0000	-0.0645	-0.0345	0.0000	0.0000	0.0000
25	CEKA	0.0000	0.0000	0.0191	0.0000	0.0112	0.0148	0.0073	0.0000	0.0145	-0.0071	0.0000
26	LMSH	0.0000	-0.0904	0.1628	0.0000	0.0000	0.0000	-0.1000	0.0000	0.0101	0.0000	0.0000
27	LION	0.0398	0.0042	0.0169	0.0036	-0.0332	0.0198	0.0152	0.0005	0.0429	-0.0149	0.0040
28	MIKA	8.8947	-0.9027	9.2732	-0.0151	0.0000	-0.8941	0.0017	0.0085	-0.0202	-0.0378	-0.0089
29	DSNG	0.0084	0.0500	0.0000	0.0476	0.0606	0.0429	0.0137	-0.0203	0.0690	-0.0452	-0.0541
30	DLTA	0.0000	0.0204	0.0000	0.0388	0.0189	0.0880	0.1234	-0.0606	-0.0323	-0.0583	-0.0221
31	MERK	0.0000	0.0078	0.0000	0.0078	0.0019	0.0288	-0.0299	0.0423	0.0037	-0.0037	0.0000

LAMPIRAN 5

Perhitungan Rata-Rata *Abnormal return* (ARit)

NO	Kode Emiten	T-5	T-4	T-3	T-2	T-1	Rata-rata sebelum	T0	Rata-rata sesudah	T+1	T+2	T+3	T+4	T+5
1	PTRO	0.0439	-0.0151	0.0402	-0.0130	-0.0151	0.00819	0.05561	-0.01998	-0.0046	-0.0282	-0.0228	-0.0330	-0.0112
2	HERO	-0.0036	-0.1008	0.1654	-0.0119	0.4566	0.10115	0.09781	0.06691	0.2514	0.2459	0.1687	-0.1995	-0.1320
3	ASII	-0.0122	0.0126	-0.0040	-0.0061	0.0232	0.00267	0.04037	-0.00535	0.0198	-0.0214	-0.0181	-0.0182	0.0111
4	IMAS	-0.0314	0.0024	-0.0182	-0.0206	0.0335	-0.00688	-0.03106	-0.00608	-0.0218	0.0423	-0.0153	-0.0020	-0.0334
5	MDRN	-0.0142	-0.0056	-0.0122	0.0238	-0.0408	-0.00981	0.03456	0.02011	0.0248	0.0166	0.0334	0.0173	0.0083
6	BFIN	-0.0875	0.0862	0.0090	-0.0016	-0.0069	-0.00015	-0.00067	-0.00151	-0.0013	0.0346	-0.0132	-0.0013	-0.0264
7	TOTO	0.0574	-0.0016	0.0140	0.0049	0.0290	0.02074	0.28864	-0.00966	-0.1007	-0.0586	-0.0119	0.1274	-0.0045
8	KLBF	-0.0258	0.0006	0.0013	0.0226	0.0119	0.00214	0.12342	0.00418	0.0077	0.0209	-0.0012	-0.0164	0.0098
9	SCMA	0.0059	0.0025	0.0074	0.0084	-0.0056	0.00372	-0.01734	0.00734	0.0045	-0.0570	0.0932	0.0110	-0.0150
10	ACES	0.0286	0.0136	-0.0053	-0.0149	0.0178	0.00796	0.23200	-0.00201	0.0270	0.0083	0.0244	-0.0610	-0.0087
11	BRNA	-0.0004	-0.0040	0.0180	-0.0080	0.0083	0.00279	-0.01713	-0.00350	-0.0378	-0.0251	0.0299	0.0035	0.0120
12	JPFA	0.0016	-0.0161	0.0062	0.0391	0.0331	0.01279	0.13149	0.00031	0.0251	-0.0298	-0.0078	-0.0017	0.0157
13	ARNA	0.0242	0.0487	-0.0050	-0.0010	0.0108	0.01554	0.23070	-0.02467	0.0067	-0.0414	-0.0250	0.0128	-0.0765
14	TOWR	0.0365	-0.0018	-0.0075	-0.0089	-0.0062	0.00242	-0.15091	-0.00033	-0.0619	0.0193	0.0183	0.0564	-0.0336
15	JRPT	0.0093	0.0033	0.0168	-0.0161	-0.0004	0.00258	-0.00303	-0.01059	-0.0137	0.0093	0.0085	-0.0102	-0.0469
16	TLKM	0.0425	-0.0162	0.0098	0.0025	-0.0146	0.00479	-0.04958	-0.00678	0.0157	-0.0335	-0.0004	0.0079	-0.0237

17	BATA	-0.0148	-0.0192	-0.0223	0.0224	-0.0153	-0.00983	0.06881	0.03045	0.2508	0.2447	-0.2110	-0.1509	0.0187
18	ROTI	0.0123	-0.0142	0.0230	-0.0247	-0.0065	-0.00202	0.29146	0.02333	0.0924	0.0077	0.0022	0.0058	0.0086
19	INAI	-0.0074	-0.0092	-0.0095	0.0898	-0.1155	-0.01035	0.13702	-0.02357	-0.0177	-0.0355	-0.0566	0.0102	-0.0182
20	ALMI	0.0015	0.0083	-0.0095	-0.0482	0.0138	-0.00680	0.03702	-0.01685	-0.0115	-0.0068	-0.0041	-0.0538	-0.0080
21	TOTO	-0.0067	-0.0079	0.0267	0.0124	0.1257	0.03003	0.32193	-0.01970	-0.0385	-0.0368	-0.0411	0.0153	0.0026
22	LTLS	-0.0030	0.0071	0.0098	-0.0018	0.0101	0.00443	0.31270	-0.01855	0.0055	-0.0266	-0.0390	-0.0345	0.0018
23	LEAD	0.0019	-0.0026	-0.0154	0.0191	0.0892	0.01843	-0.01299	-0.01642	-0.0044	-0.0130	-0.0372	-0.0244	-0.0031
24	ASJT	0.0094	0.0176	0.0118	-0.1393	0.2418	0.02828	-0.01911	-0.01849	-0.0640	-0.0305	-0.0145	0.0091	0.0075
25	CEKA	0.0176	0.0118	0.0177	0.0018	-0.0079	0.00822	0.11530	0.00504	0.0113	-0.0145	0.0236	0.0004	0.0045
26	LMSH	-0.0022	-0.1359	0.1593	-0.0143	0.0215	0.00569	0.02530	-0.01559	-0.1072	0.0040	0.0359	-0.0040	-0.0066
27	LION	0.0376	-0.0413	0.0134	-0.0106	-0.0116	-0.00251	0.32236	0.01196	0.0080	0.0045	0.0688	-0.0189	-0.0026
28	MIKA	8.8938	-0.9245	9.2642	0.0168	-0.0054	3.44899	-0.89741	-0.01711	-0.0089	0.0050	-0.0244	-0.0333	-0.0239
29	DSNG	-0.0134	0.0410	0.0319	0.0422	0.0573	0.03181	0.23225	-0.01266	0.0102	-0.0245	0.0735	-0.0601	-0.0623
30	DLTA	0.0038	0.0344	0.0297	0.0426	0.0167	0.02541	0.07270	-0.00640	0.1059	-0.0529	-0.0299	-0.0437	-0.0114
31	MERK	0.0044	-0.0002	-0.0168	-0.0084	0.0211	0.00001	0.12386	-0.00202	-0.0358	0.0412	-0.0040	-0.0063	-0.0052
RATA-RATA		0.29063	-0.03310	0.31451	-0.00003	0.03128	0.12066	0.06762	-0.00285	0.01087	0.00542	0.00009	-0.01601	-0.01460

Lampiran 6

Perhitungan Earnings Per Share

NO	Kode Emiten	Per tahun Stock Split			Setelah tahun Stock Split		
		Laba Perusahaan	Jumlah Saham	EPS	Laba Perusahaan	Jumlah Saham	EPS
1	PTRO	49,122,000	1,008,605,000	0.04870	17,308,000	1,008,605,000	0.01716
2	HERO	302,728,000	3,412,077,000	0.08872	671,138,000.00	3,824,279,000	0.17549
3	ASII	19,421,000,000,000	40,483,553,140	479.72568	19,421,000,000,000	40,483,553,140	479.72568
4	IMAS	801,730,101,599	2,765,278,412	289.92744	532,456,406,907	2,765,278,412	192.55074
5	MDRN	55,647,615,232	3,393,664,269	16.39750	49,226,833,922	3,393,664,269	14.50551
6	BFIN	490,272,000,000	1,520,678,562	322.40344	508,619,000,000	1,526,614,562	333.16792
7	TOTO	235,945,643,357	495,360,000	476.31146	236,557,513,162	495,360,000	477.54666
8	KLBF	1,733,928,000,000	46,875,000,000	36.99046	1,919,508,000,000	46,875,000,000	40.94950
9	SCMA	1,170,100,000,000	14,586,380,382	80.21867	1,285,900,000,000	14,621,367,400	87.94663
10	ACES	437,142,979,147	17,500,000,000	24.97960	508,872,988,817	17,134,956,000	29.69795
11	BRNA	49,571,000,000	690,000,000	71.84203	-9,326,000,000	690,000,000	-13.51594
12	JPFA	59,500,000,000	1,064,000,000	55.92105	33,200,000,000	1,064,000,000	31.20301
13	ARNA	235,163,537,462	7,341,430,976	32.03238	259,297,016,923	7,341,430,976	35.31968
14	TOWR	164,658,000,000	10,202,925,000	16.13831	839,417,000,000	10,202,925,000	82.27219

15	JRPT	547,010,456	13,198,191,990	0.04145	735,624,413	13,167,796,703	0.05587
16	TLKM	14,317,000,000,000	97,100,853,600	147.44464	14,663,000,000,000	98,175,853,600	149.35444
17	BATA	44,373,679,000	1,300,000,000	34.13360	70,781,440,000	1,300,000,000	54.44726
18	ROTI	158,015,000,000	5,061,800,000	31.21716	188,578,000,000	5,061,800,000	37.25513
19	INAI	22,415,000,000	316,800,000	70.75442	28,616,000,000	316,800,000	90.32828
20	ALMI	1,948,963,064	616,000,000	3.16390	-53,613,905,767	616,000,000	-87.03556
21	TOTO	295,861,000,000	990,720,000	298.63231	285,237,000,000	1,011,360,000	282.03310
22	LTLS	4,068,000,000	1,512,662,000	2.68930	60,098,000,000	1,512,662,000	39.72996
23	LEAD	49,293	2,571,347,041	0.00002	-20,963,068	2,577,028,572	-0.00813
24	ASJT	17,813,465,476	600,000,000	29.68911	23,701,257,939	600,000,000	39.50210
25	CEKA	106,549,446,980	595,000,000	179.07470	249,697,013,626	595,000,000	419.65885
26	LMSH	1,944,443,395	96,000,000	20.25462	6,252,814,811	96,000,000	65.13349
27	LION	46,019,000,000	520,160,000	88.47086	42,345,000,000	520,160,000	81.40764
28	MIKA	566,820,116,167	14,429,480,000	39.28209	696,559,000,000	14,550,736,000	47.87105
29	DSNG	26,966,100,000	1,057,692,000	25.49523	25,070,700,000	1,046,099,000	23.96590
30	DLTA	190,478,484,000	800,659,050	237.90212	253,725,436,000	800,659,050	316.89573
31	MERK	142,545,462	57,866,667	2.46334	153,842,847,000	448,000,000	343.39921

LAMPIRAN 7

Data saham perusahaan yang diperdagangkan

NO	Kode Emiten	Jumlah saham yg beredar	Jumlah saham yang diperdagangkan										
			T-5	T-4	T-3	T-2	T-1	T0	T+1	T+2	T+3	T+4	T+5
1	PTRO	1,008,605,000	1,775,000	1,285,000	2,235,000	2,345,000	700,000	10,320,000	3,849,500	3,602,500	2	4,195,000	4,498,500
2	HERO	3,412,077,000	25,895	31,073	155,367	0	409,134	732,816	633,899	271,375	470,245	458,852	835,877
3	ASII	40,483,553,140	26,780,000	35,245,000	63,410,000	45,595,000	44,140,000	27,014,500	41,969,000	45,218,000	14,550,500	43,667,500	17,595,000
4	IMAS	2,765,278,412	2,823,000	2,362,000	2,512,000	2,281,000	3,278,000	2,113,000	1,362,500	3,345,000	3,606,500	3,102,500	2,154,500
5	MDRN	3,393,664,269	21	765,472	1,763,797	1,820,003	2,250,915	1,376,243	1,001,002	221,612	14,767,718	1,675,473	2,610,098
6	BFIN	1,520,678,562	820,000	90,000	130,000	130,000	140,000	125,000	125,000	25,000	10,000	125,000	10,000
7	TOTO	495,360,000	1,102,321	1,102,321	400,844	400,844	400,844	691,456	751,582	260,549	30,063	2,675,634	30,063
8	KLBF	46,875,000,000	107,795,000	51,995,000	30,827,500	50,510,000	48,042,500	37,794,500	32,860,000	63,946,500	28,477,000	24,280,000	20,082,500
9	SCMA	14,586,380,382	842,500	780,000	42,500	540,000	212,500	2,226,500	1,386,500	1,818,000	1,154,500	893,000	3,651,500
10	ACES	17,500,000,000	5,400,000	4,555,000	2,400,000	4,270,000	12,360,000	3,514,000	12,719,500	4,005,500	4,841,000	19,426,500	12,754,000
11	BRNA	690,000,000	2,880,194	3,625,981	1,315,799	1,122,447	3,028,347	1,115,416	1,182,713	1,587,497	2,596,444	1,945,073	1,584,986
12	JPFA	1,064,000,000	6,215,000	2,492,500	1,220,000	6,280,000	7,060,000	16,020,000	11,141,500	3	3,843,000	2,054,500	4,134,000
13	ARNA	7,341,430,976	2,244,000	13,480,000	11,134,000	1,580,000	2,366,000	5,975,000	3,517,000	4,233,500	4,209,500	5,623,000	28,285,500
14	TOWR	10,202,925,000	5,000	380,000	1,090,000	1,090,000	120,000	90,000	483,000	21,500	145,500	228,000	22,000
15	JRPT	13,198,191,990	132,500	30,000	2,500	35,000	860,000	2,000	500	564,500	134,500	24,500	3,500

16	TLKM	97,100,853,600	202,245,000	145,652,500	84,685,000	81,722,500	128,692,500	140,114,000	105,664,500	109,446,500	63,655,500	50,207,000	106,755,500
17	BATA	1,300,000,000	50,000	50,000	50,000	50,000	50,000	204,500	266,000	206,500	1,776,500	958,500	504,500
18	ROTI	5,061,800,000	3,390,000	3,445,000	3,880,000	3,490,000	7,862,500	17,965,000	13,574,000	10,787,500	2,102,000	7,383,500	5,675,000
19	INAI	316,800,000	58,400	32,800	48,400	400	82,000	47,400	7,400	251,000	228,200	18,400	54,200
20	ALMI	616,000,000	11,200	2,800	400	160,000	306,200	2,300	200	600	100	300	0
21	TOTO	990,720,000	98,207	226,477	46,097	402,848	789,663	242,511	12,025	116,245	308,650	99,209	0
22	LTLS	1,512,662,000	673,800	2,117,800	1,630,000	2,387,600	1,639,200	1,636,300	1,483,500	856,500	1,341,400	1,100,200	711,800
23	LEAD	2,571,347,041	3,711,490	2,306,274	1,984,499	7,079,927	16,432,257	10,407,979	8,970,195	3,280,719	3,117,443	2,840,395	2,782,424
24	ASJT	600,000,000	0	0	0	600	6,200	1,300	32,000	400	0	6,100	0
25	CEKA	595,000,000	0	17,600	36,200	600	33,400	85,400	10,500	11,600	7,400	1,600	0
26	LMSH	96,000,000	0	5,000	1,000	0	0	0	43,700	0	6,300	0	27,900
27	LION	520,160,000	137,300	114,600	110,400	182,100	170,900	56,100	117,900	56,200	101,900	65,800	121,500
28	MIKA	14,429,480,000	2,704,300	26,843,000	4,149,800	2,643,700	0	63,884,900	39,763,000	46,150,900	35,346,000	39,268,400	51,732,400
29	DSNG	1,057,692,000	923,500	2,592,500	475,500	3,256,500	2,956,000	1,815,900	2,485,200	1,976,400	3,671,800	1,397,100	1,163,300
30	DLTA	800,659,050	0	20,000	0	135,000	45,000	63,200	115,000	36,500	66,700	24,500	29,400
31	MERK	57,866,667	0	420,000	2,000	80,000	4,000	20,200	8,600	4,600	3,900	8,300	22,100

LAMPIRAN 8

Penghitungan Trading Volume Activity (TVA)

NO	Kode Emiten	T-5	T-4	T-3	T-2	T-1	Rata-rata sebelum	T0	Rata-rata sesudah	T+1	T+2	T+3	T+4	T+5
1	PTRO	0.00176	0.00127	0.00222	0.00232	0.00069	0.00165	0.01023	0.00320	0.00382	0.00357	0.00000	0.00416	0.00446
2	HERO	0.00001	0.00001	0.00005	0.00000	0.00012	0.00004	0.00021	0.00016	0.00019	0.00008	0.00014	0.00013	0.00024
3	ASII	0.00066	0.00087	0.00157	0.00113	0.00109	0.00106	0.00067	0.00081	0.00104	0.00112	0.00036	0.00108	0.00043
4	IMAS	0.00102	0.00085	0.00091	0.00082	0.00119	0.00096	0.00076	0.00098	0.00049	0.00121	0.00130	0.00112	0.00078
5	MDRN	0.00000	0.00023	0.00052	0.00054	0.00066	0.00039	0.00041	0.00119	0.00029	0.00007	0.00435	0.00049	0.00077
6	BFIN	0.00054	0.00006	0.00009	0.00009	0.00009	0.00017	0.00008	0.00004	0.00008	0.00002	0.00001	0.00008	0.00001
7	TOTO	0.00223	0.00223	0.00081	0.00081	0.00081	0.00138	0.00140	0.00151	0.00152	0.00053	0.00006	0.00540	0.00006
8	KLBF	0.00230	0.00111	0.00066	0.00108	0.00102	0.00123	0.00081	0.00014	0.00136	0.00061	0.00052	0.00043	0.42843
9	SCMA	0.00006	0.00005	0.00000	0.00004	0.00001	0.00003	0.00015	0.00012	0.00010	0.00012	0.00008	0.00006	0.00025
10	ACES	0.00031	0.00026	0.00014	0.00024	0.00071	0.00033	0.00020	0.00061	0.00073	0.00023	0.00028	0.00111	0.00073
11	BRNA	0.00417	0.00526	0.00191	0.00163	0.00439	0.00347	0.00162	0.00258	0.00171	0.00230	0.00376	0.00282	0.00230
12	JPFA	0.00584	0.00234	0.00115	0.00590	0.00664	0.00437	0.01506	0.00398	0.01047	0.00000	0.00361	0.00193	0.00389
13	ARNA	0.00031	0.00184	0.00152	0.00022	0.00032	0.00084	0.00081	0.00125	0.00048	0.00058	0.00057	0.00077	0.00385
14	TOWR	0.00000	0.00004	0.00011	0.00011	0.00001	0.00005	0.00001	0.00001	0.00000	0.00001	0.00002	0.00000	0.00000
15	JRPT	0.00001	0.00000	0.00000	0.00000	0.00007	0.00002	0.00000	0.00001	0.00000	0.00004	0.00001	0.00000	0.00000

16	TLKM	0.00208	0.00150	0.00087	0.00084	0.00133	0.00132	0.00144	0.00090	0.00109	0.00113	0.00066	0.00052	0.00110
17	BATA	0.00004	0.00004	0.00004	0.00004	0.00004	0.00004	0.00016	0.00057	0.00020	0.00016	0.00137	0.00074	0.00039
18	ROTI	0.00067	0.00068	0.00077	0.00069	0.00155	0.00087	0.00355	0.00156	0.00268	0.00213	0.00042	0.00146	0.00112
19	INAI	0.00018	0.00010	0.00015	0.00000	0.00026	0.00014	0.00015	0.00035	0.00002	0.00079	0.00072	0.00006	0.00017
20	ALMI	0.00002	0.00000	0.00000	0.00026	0.00050	0.00016	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
21	TOTO	0.00010	0.00023	0.00005	0.00041	0.00080	0.00032	0.00024	0.00011	0.00001	0.00012	0.00031	0.00010	0.00000
22	LTLS	0.00045	0.00140	0.00108	0.00158	0.00108	0.00112	0.00108	0.00073	0.00098	0.00057	0.00089	0.00073	0.00047
23	LEAD	0.00144	0.00090	0.00077	0.00275	0.00639	0.00245	0.00405	0.00163	0.00349	0.00128	0.00121	0.00110	0.00108
24	ASJT	0.00000	0.00000	0.00000	0.00000	0.00001	0.00000	0.00000	0.00001	0.00005	0.00000	0.00000	0.00001	0.00000
25	CEKA	0.00000	0.00003	0.00006	0.00000	0.00006	0.00003	0.00014	0.00001	0.00002	0.00002	0.00001	0.00000	0.00000
26	LMSH	0.00000	0.00005	0.00001	0.00000	0.00000	0.00001	0.00000	0.00016	0.00046	0.00000	0.00007	0.00000	0.00029
27	LION	0.00026	0.00022	0.00021	0.00035	0.00033	0.00028	0.00011	0.00018	0.00023	0.00011	0.00020	0.00013	0.00023
28	MIKA	0.00019	0.00184	0.00029	0.00018	0.00000	0.00050	0.00439	0.00292	0.00273	0.00317	0.00243	0.00270	0.00356
29	DSNG	0.00009	0.00025	0.00004	0.00031	0.00028	0.00019	0.00017	0.00020	0.00023	0.00019	0.00035	0.00013	0.00011
30	DLTA	0.00000	0.00002	0.00000	0.00017	0.00006	0.00005	0.00008	0.00007	0.00014	0.00005	0.00008	0.00003	0.00004
31	MERK	0.00000	0.00726	0.00003	0.00138	0.00007	0.00175	0.00035	0.00016	0.00015	0.00008	0.00007	0.00014	0.00038
RATA- RATA		0.07487	0.03671	0.02169	0.03548	0.03400	0.04055	0.02752	0.02417	0.02367	0.04463	0.02035	0.01750	0.01468

LAMPIRAN 9

Penghitungan Return saham

NO	Kode Emiten	T-5	T-4	T-3	T-2	T-1	Rata-rata Sebelum	T0	Rata-rata sesudah	T+1	T+2	T+3	T+4	T+5
1	PTRO	0.05488	0.00578	0.03448	-0.00222	-0.02004	0.00000	0.05114	-0.01788	-0.01081	-0.02186	-0.01676	-0.03409	-0.00588
2	HERO	0.00000	-0.09678	0.17619	0.00000	0.43725	0.10333	0.10563	0.06657	0.24841	0.24490	0.16394	-0.19718	-0.12719
3	ASII	-0.01212	0.01227	-0.02576	-0.01477	-0.01500	-0.01108	0.05769	0.00189	0.05303	-0.02158	-0.02206	-0.00752	0.00758
4	IMAS	-0.05310	-0.00623	-0.05643	-0.00332	0.06667	-0.01048	-0.03125	-0.00860	-0.02581	0.05298	-0.01887	0.00000	-0.05128
5	MDRN	-0.00806	0.00813	-0.02419	0.04132	-0.03175	-0.00291	0.04918	0.01815	0.03125	0.01515	0.02985	0.00000	0.01449
6	BFIN	-0.07692	0.08333	0.00000	0.00000	-0.00549	0.00018	-0.00552	0.00026	0.00000	0.04444	-0.01064	-0.01075	-0.02174
7	TOTO	0.04839	0.00000	0.01538	0.00000	0.03030	0.01882	0.19853	-0.00823	-0.09816	-0.06803	-0.00730	0.13235	0.00000
8	KLBF	-0.03191	0.00549	0.00000	0.02732	0.02128	0.00444	-0.01042	0.00629	0.01053	0.02083	0.00000	-0.01020	0.01031
9	SCMA	0.00000	0.00485	0.00483	0.00962	-0.00476	0.00291	-0.01914	0.00604	0.01220	-0.06024	0.08974	0.01176	-0.02326
10	ACES	0.02985	0.01449	-0.00714	-0.00719	0.01449	0.00890	0.02857	-0.00234	0.02778	0.00000	0.02703	-0.05263	-0.01389
11	BRNA	0.00730	-0.00725	0.01460	-0.00719	0.00000	0.00149	-0.01449	-0.00266	-0.02941	-0.03030	0.03125	0.00000	0.01515
12	JPFA	0.00562	-0.01117	-0.00565	0.03977	0.02732	0.01118	0.01506	0.00012	0.02062	-0.02020	-0.00515	-0.01036	0.01571
13	ARNA	0.01563	0.03846	-0.03704	0.00000	0.01538	0.00649	0.00081	-0.02250	0.00000	-0.02439	-0.02500	0.01282	-0.07595
14	TOWR	0.03704	0.00000	0.00000	0.00000	-0.00536	0.00634	0.00000	-0.00450	-0.04310	0.00901	0.00893	0.05310	-0.05042

15	JRPT	0.00000	0.00000	0.00000	-0.01000	0.00000	-0.00200	0.00000	-0.00794	-0.01010	0.00000	0.02041	0.00000	-0.05000
16	TLKM	0.05288	-0.02740	0.00939	-0.00930	-0.05164	-0.00521	0.00144	-0.00426	0.03488	-0.01124	-0.02273	0.02326	-0.04545
17	BATA	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00016	0.04380	0.24528	0.25000	-0.18182	-0.11111	0.01667
18	ROTI	0.01042	-0.01031	0.00000	-0.02083	-0.01064	-0.00627	0.00355	0.01980	0.10784	0.00000	-0.00885	0.00000	0.00000
19	INAI	0.00000	0.00000	0.00000	0.08621	-0.11111	-0.00498	0.00015	-0.01931	-0.01875	-0.03185	-0.04605	0.01034	-0.01024
20	ALMI	0.00885	0.01754	0.00000	-0.05172	0.01818	-0.00143	0.00000	-0.01259	-0.01250	-0.00316	0.00635	-0.05363	0.00000
21	TOTO	-0.00362	0.00000	0.01818	0.01429	0.12676	0.03112	0.00024	-0.02107	-0.03250	-0.03876	-0.05108	0.01700	0.00000
22	LTLS	0.00000	0.00278	0.00000	0.00554	0.01102	0.00387	0.00108	-0.02116	0.00000	-0.02151	-0.04945	-0.02890	-0.00595
23	LEAD	0.00000	0.00385	-0.00766	0.01545	0.09125	0.02058	0.00405	-0.01447	0.00000	-0.00912	-0.03683	-0.02941	0.00303
24	ASJT	0.00000	0.00000	0.00000	-0.13793	0.24000	0.02041	0.00000	-0.01980	-0.06452	-0.03448	0.00000	0.00000	0.00000
25	CEKA	0.00000	0.00000	0.01908	0.00000	0.01124	0.00606	0.00014	0.00293	0.00730	0.00000	0.01449	-0.00714	0.00000
26	LMSH	0.00000	-0.09038	0.16279	0.00000	0.00000	0.01448	0.00000	-0.01798	-0.10000	0.00000	0.01010	0.00000	0.00000
27	LION	0.03976	0.00425	0.01692	0.00364	-0.03316	0.00628	0.00011	0.00957	0.01524	0.00052	0.04294	-0.01488	0.00403
28	MIKA	8.89474	-0.90266	9.27322	-0.01507	0.00000	3.45005	0.00439	-0.01135	0.00170	0.00849	-0.02020	-0.03780	-0.00893
29	DSNG	0.00840	0.05000	0.00000	0.04762	0.06061	0.03333	0.00017	-0.00736	0.01370	-0.02027	0.06897	-0.04516	-0.05405
30	DLTA	0.00000	0.02040	0.00000	0.03881	0.01887	0.01562	0.00008	-0.00998	0.12340	-0.06061	-0.03226	-0.05833	-0.02212
31	MERK	0.00000	0.00781	0.00000	0.00775	0.00192	0.00350	0.00035	0.00249	-0.02985	0.04231	0.00369	-0.00368	0.00000
RATA-RATA		0.00396	0.00011	0.01082	0.00186	0.02915	0.02915	0.01541	-0.00181	0.01541	0.00681	-0.00121	-0.01459	-0.01546

LAMPIRAN 10

Hasil Uji Analisis Deskriptif

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
abnormalT0	31	-.89741	.32236	.0676155	.21855453
eps_sblm	31	.00002	479.72568	100.44304 23	137.67071568
eps_ssdh	31	-87.03556	479.72568	119.21150 00	154.77488282
tva_sblm	31	.00000	.00437	.0008135	.00105106
tva_ssdh	31	.00000	.00398	.0008435	.00105727
return_sblm	31	-.01108	3.45000	.1201603	.61833296
return_ssdh	31	-.02250	.06657	-.0018087	.01903341
Valid N (listwise)	31				

LAMPIRAN 11

Hasil Uji Kolmogorov-Smirnov Test Abnormal Return

NPar Tests

One-Sample Kolmogorov-Smirnov Test

	abnormal_ sblmT5	abnormal_ sblm4	abnormal_ sblmT3	abnormal_ sblm2	abnormal_ sblm1	abnormal_ T0	abnormal_ ssdh1	abnormal_ ssdh2	abnormal_ ssdh3	abnormal_ ssdh4	abnormal_ ssdh5
N	31	31	31	31	31	31	31	31	31	31	31
Normal Parameters ^{a,b} Mean	.2906339	-.0330968	.3145071	-.0000339	.0312835	.0676155	.0108716	.0054216	.0000929	-.0160139	-.0145997
Std. Deviation	1.59690196	.16991359	1.66152864	.03641513	.09754014	.21855453	.07751367	.06972478	.06007405	.05549582	.03112877
Most Extreme Absolute	.526	.404	.503	.200	.330	.231	.289	.251	.182	.210	.187
Differences Positive	.526	.283	.503	.127	.330	.122	.289	.251	.146	.210	.143
Negative	-.406	-.404	-.420	-.200	-.252	-.231	-.133	-.179	-.182	-.176	-.187
Kolmogorov-Smirnov Z	2.928	2.248	2.803	1.115	1.836	1.288	1.608	1.397	1.012	1.167	1.039
Asymp. Sig. (2-tailed)	.000	.000	.000	.166	.002	.072	.011	.040	.257	.131	.231

a. Test distribution is Normal.

b. Calculated from data.

LAMPIRAN 12

Hasil Uji One Sample T-test Abnormal Return

T-Test

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
abnormal_sblmT5	31	.2906339	1.59690196	.28681206
abnormal_sblm4	31	-.0330968	.16991359	.03051738
abnormal_sblmT3	31	.3145071	1.66152864	.29841935
abnormal_sblm2	31	-.0000339	.03641513	.00654035
abnormal_sblm1	31	.0312835	.09754014	.01751873
abnormalT0	31	.0676155	.21855453	.03925355
abnormal_ssdh1	31	.0108716	.07751367	.01392187
abnormal_ssdh2	31	.0054216	.06972478	.01252294
abnormal_ssdh3	31	.0000929	.06007405	.01078962
abnormal_ssdh4	31	-.0160139	.05549582	.00996734
abnormal_ssdh5	31	-.0145997	.03112877	.00559089

One-Sample Test

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
	Lower	Upper	Lower	Upper	Lower	Upper
abnormal_sblmT5	1.013	30	.319	.29063387	-.2951145	.8763822
abnormal_sblm4	-1.085	30	.287	-.03309677	-.0954216	.0292280
abnormal_sblmT3	1.054	30	.300	.31450710	-.2949465	.9239607
abnormal_sblm2	-.005	30	.996	-.00003387	-.0133910	.0133233
abnormal_sblm1	1.786	30	.084	.03128355	-.0044945	.0670616
abnormalT0	1.723	30	.095	.06761548	-.0125510	.1477819
abnormal_ssdh1	.781	30	.441	.01087161	-.0175606	.0393039
abnormal_ssdh2	.433	30	.668	.00542161	-.0201536	.0309969
abnormal_ssdh3	.009	30	.993	.00009290	-.0219424	.0221282
abnormal_ssdh4	-1.607	30	.119	-.01601387	-.0363699	.0043422
abnormal_ssdh5	-2.611	30	.014	-.01459968	-.0260178	-.0031816

LAMPIRAN 13

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

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		EPS_pdthn stocksplit	EPS_sesud ah	TVA_sebel um	TVA_sesud ah	return_seb elum	return_ses udah
N		31	31	31	31	31	31
Normal Parameters(a,b)	Mean	100.44304 23	119.21150 00	.0008135	.0008435	.1201603	-.0018087
	Std. Deviation	137.67071 568	154.77488 282	.00105106	.00105727	.61833296	.01903341
Most Extreme Differences	Absolute	.277	.284	.219	.213	.491	.176
	Positive	.277	.284	.205	.213	.491	.176
	Negative	-.233	-.163	-.219	-.212	-.416	-.138
Kolmogorov-Smirnov Z		1.540	1.580	1.222	1.183	2.736	.979
Asymp. Sig. (2-tailed)		.017	.014	.101	.122	.000	.293

a Test distribution is Normal.

b Calculated from data.

LAMPIRAN 14

Hasil Uji *Wilcoxon Signed Ranks Test* EPS

Wilcoxon Signed Ranks Test Ranks

		N	Mean Rank	Sum of Ranks
EPS_sesudah - EPS_sebelum	Negative Ranks	10(a)	15.00	150.00
	Positive Ranks	20(b)	15.75	315.00
	Ties	1(c)		
	Total	31		

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

Test Statistics(b)

	EPS_sesudah - EPS_sebelum
Z	-1.697(a)
Asymp. Sig. (2-tailed)	.090

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

LAMPIRAN 15

Hasil Uji Paired Sample T-test TVA

T-Test

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	TVA_sebelum	.0008135	31	.00105106	.00018878
	TVA_sesudah	.0008435	31	.00105727	.00018989

Paired Samples Correlations

		N	Correlation	Sig.
Pair 1	TVA_sebelum & TVA_sesudah	31	.763	.000

Paired Samples Test

		Paired Differences				t	df	Sig. (2-tailed)	
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
		Lower	Upper	Lower	Upper				
Pair 1	TVA_sebelum - TVA_sesudah	.00003000	.00072581	.00013036	-.00029623	.00023623	-.230	30	.820

LAMPIRAN 16

Hasil Uji Wilcoxon Signed Ranks Test Return Saham

Wilcoxon Signed Ranks Test

Ranks

		N	Mean Rank	Sum of Ranks
return_sesudah - return_sebelum	Negative Ranks	21(a)	18.40	386.50
	Positive Ranks	10(b)	10.95	109.50
	Ties	0(c)		
	Total	31		

a return_sesudah < return_sebelum

b return_sesudah > return_sebelum

c return_sesudah = return_sebelum

Test Statistics(b)

	return_sesudah - return_sebelum
Z	-2.714(a)
Asymp. Sig. (2-tailed)	.007

a Based on positive ranks.

b Wilcoxon Signed Ranks Test