



LAMPIRAN

Lampiran 1.1 Daftar Saham Indeks LQ45 Periode Februari - Juli 2020

NO	KODE	NAMA PERUSAHAAN
1	ACES	ACE Hardware Indonesia Tbk
2	ADRO	Adaro Energy Tbk
3	AKRA	AKR Corporindo Tbk
4	ANTM	Aneka Tambang (Persero) 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	BRPT	Barito Pasific Tbk
12	BSDE	Bumi Serpong Damai Tbk
13	BTPS	Bank Tabungan Pensiunan Nasional Syariah Tbk
14	CPIN	Charoen Pokphand Indonesia Tbk
15	CTRA	Ciputra Development Tbk
16	ERAA	Erajaya Swasembada Tbk
17	EXCL	XL Axiata Tbk
18	GGRM	Gudang Garam Tbk
19	HMSP	H.M. Sampoerna Tbk
20	ICBP	Indofood CBP Sukses Makmur Tbk
21	INCO	Vale Indonesia Tbk
22	INDF	Indofood Sukses Makmur Tbk
23	INKP	Indah Kiat Pulp & Paper Tbk
24	INTP	Indocement Tunggul Prakarsa Tbk
25	ITMG	Indo Tambangraya Megah Tbk
26	JPFA	Japfa Comfeed Indonesia Tbk
27	JSMR	Jasa Marga (Persero) Tbk
28	KLBF	Kalbe Farma Tbk
29	LPPF	Matahari Department Store Tbk
30	MNCN	Media Nusantara Citra Tbk
31	PGAS	PT Perusahaan Gas Negara (Persero) Tbk
32	PTBA	PT Tambang Batubara Bukit Asam (Persero) Tbk
33	PTPP	PT Pembangunan Perumahan (Persero) Tbk
34	PWON	PT Pawokon Jati Tbk
35	SCMA	PT Surya Citra Media Tbk
36	SMGR	PT Semen Indonesia (Persero) Tbk
37	SRIL	PT Sri Rejeki Isman Tbk
38	TBIG	PT Tower Bersama Infrastructure Tbk
39	TKIM	PT Pabrik Kertas Tjiwi Kimia Tbk
40	TLKM	PT Telekomunikasi Indonesia (Persero) Tbk
41	TOWR	PT Sarana Menara Nusantara Tbk
42	UNTR	PT United Tractors Tbk
43	UNVR	PT Unilever Indonesia Tbk
44	WIKA	PT Wijaya Karya (Persero) Tbk

45	WSKT	PT Waskita Karya (Persero) Tbk
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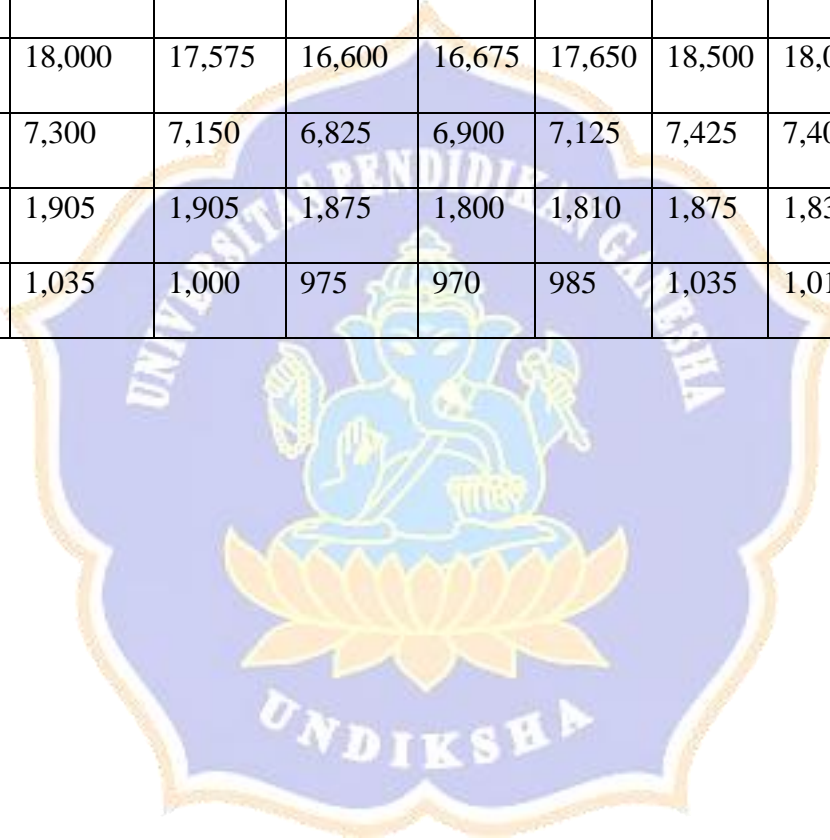
Lampiran 1.2 Daftar Harga Penutupan Saham Emiten Indeks LQ45 Periode Februari - Juli 2020

NO	KODE	24 Feb (H-5)	25 Feb (H-4)	26 Feb (H-3)	27 Feb (H-2)	28 Feb (H-1)	2 Mar (H)	3 Mar (H+1)	4 Mar (H+2)	5 Mar (H+3)	6 Mar (H+4)	9 Mar (H+5)
1	ACES	1,510	1,550	1,525	1,500	1,515	1,450	1,465	1,535	1,485	1,462	1,395
2	ADRO	1,285	1,285	1,250	1,165	1,155	1,115	1,140	1,205	1,175	1,160	1,010
3	AKRA	2,990	2,970	2,890	2,750	2,650	2,550	2,550	2,540	2,540	2,430	2,270
4	ANTM	555	660	630	600	575	585	615	630	630	610	555
5	ASII	5,025	6,225	6,050	5,950	5,525	5,700	5,900	5,975	6,050	5,675	5,025
6	BBCA	28,925	32,650	32,100	31,450	31,450	30,400	31,600	32,200	32,175	31,000	28,925
7	BBNI	7,575	7,500	7,300	7,075	7,025	6,750	6,800	6,950	6,825	6,400	5,650
8	BBRI	4,490	4,500	4,480	4,130	4,190	3,980	4,100	4,220	4,150	4,010	3,750
9	BBTN	1,820	1,820	1,795	1,750	1,700	1,650	1,690	1,750	1,720	1,660	1,450
10	BMRI	7,775	7,800	7,650	7,350	7,275	6,950	7,200	7,475	7,600	7,250	6,575
11	BRPT	1,110	1,095	1,035	980	985	945	965	1,020	1,015	970	845

12	BSDE	1,085	1,085	1,060	1,030	1,000	965	1,050	1,115	1,100	1,015	940
13	BTPS	4,250	4,150	4,200	4,040	3,760	3,620	3,830	3,960	4,060	4,090	3,780
14	CPIN	6,450	6,375	5,950	5,900	5,700	5,600	6,025	6,425	6,500	6,200	5,800
15	CTRA	940	970	945	925	945	905	915	945	920	885	800
16	ERAA	1,740	1,760	1,705	1,640	1,620	1,590	1,740	1,785	1,790	1,730	1,570
17	EXCL	2,520	2,580	2,540	2,460	2,590	2,520	2,500	2,540	2,480	2,310	2,100
18	GGRM	55,250	55,200	55,000	53,175	51,000	49,500	50,775	51,775	50,950	50,400	44,975
19	HMSP	1,905	1,860	1,785	1,730	1,700	1,675	1,750	1,785	1,785	1,715	1,555
20	ICBP	11,025	10,975	10,825	10,550	10,275	10,150	10,950	10,950	10,950	10,950	10,375
21	INCO	3,010	3,000	2,870	2,620	2,450	2,500	2,720	2,710	2,670	2,570	2,230
22	INDF	7,200	7,225	7,025	6,900	6,500	6,675	7,125	7,175	7,200	6,950	6,375
23	INKP	6,100	6,300	6,100	5,975	5,625	5,500	6,075	6,350	6,250	6,000	5,275
24	INTP	15,900	15,700	15,325	15,250	14,925	14,600	14,050	15,525	15,000	14,950	13,650
25	ITMG	10,650	11,000	11,150	11,025	11,300	10,875	11,050	10,950	10,900	10,425	9,550

26	JPFA	1,525	1,495	1,455	1,425	1,400	1,460	1,495	1,520	1,520	1,480	1,350
27	JSMR	4,960	5,000	4,770	4,800	4,680	4,620	4,760	4,820	4,890	4,740	4,410
28	KLBF	1,355	1,295	1,285	1,250	1,220	1,195	1,210	1,275	1,330	1,235	1,140
29	LPPF	3,300	3,210	3,150	3,080	3,140	3,090	3,190	3,210	2,980	2,850	2,600
30	MNCN	1,355	1,350	1,270	1,290	1,285	1,295	1,305	1,395	1,340	1,290	1,215
31	PGAS	1,480	1,500	1,495	1,385	1,280	1,290	1,345	1,425	1,425	1,345	1,170
32	PTBA	2,350	2,410	2,360	2,290	2,240	2,200	2,370	2,470	2,460	2,450	2,210
33	PTPP	1,335	1,330	1,250	1,195	1,205	1,120	1,125	1,170	1,160	1,105	950
34	PWON	540	555	550	540	530	525	545	560	545	530	500
35	SCMA	1,205	1,225	1,165	1,150	1,120	1,115	1,135	1,175	1,150	1,085	945
36	SMGR	11,250	11,200	11,000	10,875	10,475	10,400	10,925	11,200	11,100	10,800	9,525
37	SRIL	210	210	202	192	200	206	204	206	208	200	187
38	TBIG	1,180	1,195	1,195	1,160	1,105	1,060	1,085	1,110	1,110	1,085	1,005
39	TKIM	7,325	7,425	6,775	6,400	6,000	5,850	6,725	7,450	7,600	7,300	6,400

40	TLKM	3,640	3,590	3,510	3,470	3,490	3,440	3,620	3,830	3,830	3,750	3,500
41	TOWR	865	870	855	835	805	805	835	855	860	840	770
42	UNTR	17,900	18,275	18,000	17,575	16,600	16,675	17,650	18,500	18,025	17,300	15,800
43	UNVR	7,225	7,300	7,300	7,150	6,825	6,900	7,125	7,425	7,400	7,450	7,025
44	WIKA	1,970	1,960	1,905	1,905	1,875	1,800	1,810	1,875	1,830	1,795	1,480
45	WSKT	1,075	1,080	1,035	1,000	975	970	985	1,035	1,010	975	830



Lampiran 1.3} Hasil Uji Statistik Deskriptif

	N	Minimum	Maksimum	Mean	Std. Deviation
H-5	45	210	55250	5843.00	9317.783
H-4	45	210	55200	5967.22	9542.873
H-3	45	202	55000	5856.82	9472.660
H-2	45	192	53175	5705.38	9207.252
H-1	45	200	51000	5550.00	8916.952
H	45	206	49500	5435.80	8667.027
H+1	45	204	50775	5641.53	8921.830
H+2	45	206	51775	5818.13	9130.885
H+3	45	208	50950	5767.07	9011.626
H+4	45	200	50400	5605.60	8848.066
H+5	45	187	44975	5095.93	8006.028
Valid N (listwise)	45				

Lampiran 1.4 Uji Normalitas Hari Sebelum Pengumuman Covid

		H-5	H-4	H-3	H-2	H-1
N		45	45	45	45	45
Normal Parameters ^{a,b}	Mean	5843.00	5967.22	5856.82	5705.38	5550.00
	Std. Deviation	9317.783	9542.873	9472.660	9207.252	8916.952
	Absolute	.273	.273	.275	.275	.274
Most Extreme Differences	Positive	.262	.268	.269	.274	.268
	Negative	-.273	-.273	-.275	-.275	-.274
Kolmogorov-Smirnov Z		1.830	1.832	1.847	1.842	1.840
Asymp. Sig. (2-tailed)		.002	.002	.002	.002	.002

Lampiran 1.5 Uji Normalitas Hari Saat Pengumuman Covid

	H	
N	45	
Normal Parameters ^{a,b}	Mean	5435.80
	Std. Deviation	8667.027
	Absolute	.275
Most Extreme Differences	Positive	.275
	Negative	-.273
Kolmogorov-Smirnov Z	1.845	
Asymp. Sig. (2-tailed)	.002	

Lampiran 1.6 Uji Normalitas Hari Setelah Pengumuman Covid

		H+1	H+2	H+3	H+4	H+5
N		45	45	45	45	45
Normal Parameters ^{a,b}	Mean	5641.53	5818.13	5767.07	5605.60	5095.93
	Std. Deviation	8921.830	9130.885	9011.626	8848.066	8006.028
	Absolute	.275	.272	.269	.271	.270
Most Extreme Differences	Positive	.275	.272	.264	.262	.249
	Negative	-.271	-.269	-.269	-.271	-.270
Kolmogorov-Smirnov Z		1.845	1.828	1.802	1.815	1.810
Asymp. Sig. (2-tailed)		.002	.003	.003	.003	.003

Lampiran 1.7 Hasil Uji Wilcoxon

		N	Mean Rank	Sum of Rank
H+1 - H-1	Negative Ranks	18 ^a	18.94	341.00
	Positive Ranks	27 ^b	25.70	694.00
	Ties	0 ^c		
	Total	45		
H+2 - H-2	Negative Ranks	8 ^d	21.50	172.00
	Positive Ranks	35 ^e	22.11	774.00
	Ties	2 ^f		
	Total	45		
H+3 - H-3	Negative Ranks	23 ^g	21.54	495.50
	Positive Ranks	19 ^h	21.45	407.50
	Ties	3 ⁱ		
	Total	45		
H+4 - H-4	Negative Ranks	42 ^j	23.37	981.50
	Positive Ranks	3 ^k	17.83	53.50
	Ties	0 ^l		
	Total	45		
H+5 - H-5	Negative Ranks	42 ^m	21.50	903.00
	Positive Ranks	0 ⁿ	.00	.00
	Ties	3 ^o		
	Total	45		

Keterangan :

- a. $H+1 < H-1$
- b. $H+1 > H-1$
- c. $H+1 = H-1$
- d. $H+2 < H-2$
- e. $H+2 > H-2$
- f. $H+2 = H-2$
- g. $H+3 < H-3$

- h. $H+3 > H-3$
- i. $H+3 = H-3$
- j. $H+4 < H-4$
- k. $H+4 > H-4$
- l. $H+4 = H-4$
- m. $H+5 < H-5$
- n. $H+5 > H-5$
- o. $H+5 = H-5$

Lampiran 1.8 Hasil Uji Wilcoxon Signed Rank

	H-1 - H+1	H-2 - H+2	H-3 - H+3	H-4 - H+4	H-5 - H+5
Z	-1.993 ^b	-3.636 ^b	-.550 ^c	-5.238 ^c	-5.646 ^c
Asymp. Sig. (2-tailed)	.046	.000	.582	.000	.000



RIWAYAT HIDUP



Putu Alicia Diary Febianty adalah anak tunggal yg lahir di Singaraja pada tanggal 16 Februari 1998. Penulis lahir dari pasangan Bapak Putu Arya Wirawan dan Ibu Ketut Budiasih. Penulis berkebangsaan Indonesia dan memeluk agama Hindu. Saat ini penulis beralamat di Kelurahan Kaliuntu, Singaraja, Bali. Penulis memulai pendidikan sekolah dasar pada tahun 2004 di SD Lab Undiksha Singaraja dan lulus pada tahun 2010. Penulis kemudian melanjutkan pendidikan menengah pertamanya di SMP Lab Undiksha Singaraja dan lulus pada tahun 2013. Penulis melanjutkan pendidikan ke jenjang sekolah menengah atas di SMA Lab Undiksha Singaraja dengan jurusan IPS. Selanjutnya, mulai tahun 2016 sampai dengan penulisan skripsi ini, penulis menempuh pendidikan perguruan tinggi sebagai mahasiswa Program Studi S1 Akuntansi di Universitas Pendidikan Ganesha.