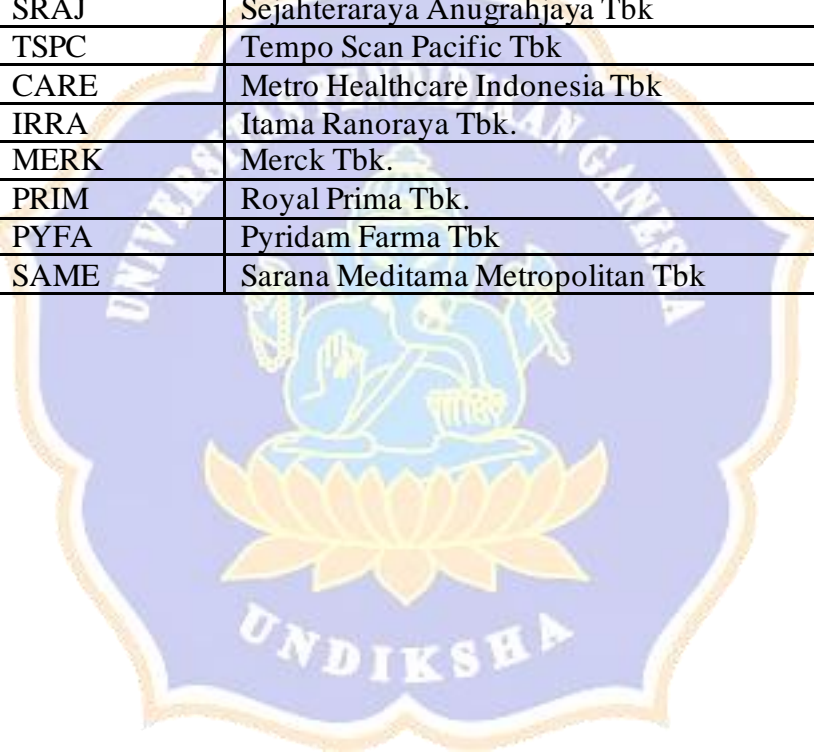




LAMPIRAN

Lampiran 1. Daftar Sampel Penelitian

No	Kode	Nama Saham
1	DVLA	Darya-Varia Laboratoria Tbk.
2	HEAL	Medikaloka Hermina Tbk.
3	INAF	Indofarma Tbk.
4	KAEF	Kimia Farma Tbk.
5	KLBF	Kalbe Farma Tbk.
6	MIKA	Mitra Keluarga Karyasehat Tbk.
7	PEHA	Phapros Tbk.
8	PRDA	Prodia Widyahusada Tbk.
9	SIDO	Industri Jamu dan Farmasi Sido
10	SILO	Rumah Sakit Internasional Siloam
11	SOHO	Soho Global Health Tbk
12	SRAJ	Sejahteraraya Anugrahjaya Tbk
13	TSPC	Tempo Scan Pacific Tbk
14	CARE	Metro Healthcare Indonesia Tbk
15	IRRA	Itama Ranoraya Tbk.
16	MERK	Merck Tbk.
17	PRIM	Royal Prima Tbk.
18	PYFA	Pyridam Farma Tbk
19	SAME	Sarana Meditama Metropolitan Tbk



Lampiran 2. *Abnormal Return* Sebelum dan Setelah Peristiwa Penyuntikan Vaksin COVID 19 Pertama Indonesia

No	Kode Saham	H-7	H-6	H-5	H-4	H-3	H-2	H-1	H-0	H+1	H+2	H+3	H+4	H+5	H+6	H+7
1	DVLA	0.017992	-0.0424566	0.03045	-0.010142	-0.024381	0.047108	-0.001265	-0.03887	0.009	-0.014125	-0.019312	0.0348393	-0.014548	0.004244	-0.00431
2	HEAL	0.08975	-0.0255335	0.020116	0.0147193	-0.039648	-0.002517	-0.002517	-0.006428	-0.008265	0.009779	-0.024135	-0.00301	0.0014842	0.031941	0.003029
3	INAF	0.0147108	0.173447	-0.045711	-0.016906	0.07211	0.239731	0.1186108	-0.071951	-0.072328	-0.056336	-0.07752	-0.059046	-0.057432	-0.010535	-0.05356
4	KAEF	0.0061106	0.178419	-0.04209	-0.012233	0.088456	0.189731	0.0840062	-0.071951	-0.072328	-0.056336	-0.07752	-0.059046	-0.026882	-0.001884	-0.0529
5	KLBF	-0.018444	-0.0058465	0.030025	-0.01606	-0.017647	0.166989	-0.042844	-0.072303	0.016072	0.041127	-0.00203	-0.035033	-0.003361	0.041076	-0.00832
6	MIKA	0.0142382	-0.0024566	-0.043764	-0.00606	-0.035659	0.061974	-0.03285	-0.01488	-0.010532	-0.008947	-0.007332	-0.001259	0.0011765	-0.011255	-0.02662
7	PEHA	0.0114828	0.138348	-0.033204	-0.013955	0.033975	0.237851	0.0628518	-0.072032	-0.072203	-0.06009	-0.079224	-0.057862	-0.065975	0.011689	-0.05233
8	PRDA	0.031088	-0.0024566	0.006676	-0.017859	-0.01244	-0.007319	-0.006213	-0.024622	-0.012188	0.022012	-0.002085	0.01913	-0.000581	0.003145	0.009967
9	SIDO	-0.027488	0.0164113	-0.002729	-0.01231	-0.036959	-0.023008	0.0026108	-0.00385	-0.016	-0.016364	-0.031283	0.0580932	-0.026124	-0.013138	0.009093
10	SILO	0.0122069	0.0594903	-0.023716	0.0284228	-0.003547	-0.034759	0.0067949	-0.01635	-0.007317	-0.041068	-0.00222	-0.0341	-0.006516	0.004825	-0.01641
11	SOHO	0.0675428	-0.0345851	-0.015279	-0.029464	-0.024381	0.089949	0.0669673	-0.064316	0.194923	0.208126	-0.080114	-0.056519	-0.073976	-0.06789	-0.02525
12	SRAJ	-0.083693	-0.0708777	-0.058179	-0.048484	-0.03071	-0.016638	0.0218416	-0.022718	0.061005	0.003755	-0.065694	0.010148	-0.032157	0.013353	0.054811
13	TSPC	0.0027913	-0.0059654	0.094124	0.0101738	-0.005211	0.23738	0.0327616	-0.072143	-0.07116	0.004161	-0.078945	-0.059549	0.0358295	-0.00918	-0.01885
14	CARE	-0.027488	0.0038327	-0.002883	-0.012389	-0.024381	-0.029377	-0.029857	-0.00385	0.017037	0.016358	-0.017684	-0.00301	0.0134842	-0.012877	0.188035
15	IRRA	0.0474341	0.2446022	0.089806	0.0288746	0.224564	0.239731	0.0026108	-0.071418	-0.072662	-0.058756	-0.078038	-0.057952	0.0319457	0.022417	-0.05299
16	MERK	-0.008968	0.0096646	0.006623	-0.009063	-0.003296	0.033979	-0.008689	-0.020993	-0.026353	-0.002125	-0.017173	0.0252995	-0.009501	0.000195	0.00088
17	PRIM	-0.015066	-0.0024566	0.009617	-0.014681	-0.024381	-0.010269	0.0113065	-0.00385	-0.003097	-0.007462	-0.028692	0.010148	0.0024128	0.000195	0.01585
18	PYFA	-0.009938	0.1659107	-0.051518	-0.04792	0.019309	0.236243	0.1070884	-0.071418	-0.071938	-0.056369	-0.077815	-0.056816	-0.049578	-0.009805	-0.03971
19	SAME	0.0123314	-0.01579	0.056914	0.1487788	-0.013208	0.039455	0.0026108	-0.00385	0.002166	-0.02687	-0.076366	0.0973573	0.0683505	-0.024681	0.005646

Lampiran 3. Trading Volume Activity Sebelum dan Setelah Peristiwa Penyuntikan Vaksin COVID 19 Pertama Indonesia

No	Kode Saham	H-7	H-6	H-5	H-4	H-3	H-2	H-1	H-0	H+1	H+2	H+3	H+4	H+5	H+6	H+7
1	DVLA	0.0000085	0.000451339	0.0000046	0.0000125	0.000050625	0.000421071	0.00029375	0.000138839	0.0000216	0.000113929	0.000105357	0.0000198	0.0000113	0.0000107	0.00001125
2	HEAL	0.000206414	0.0000813	0.0000842	0.0000646	0.0000715	0.000393989	0.000100772	0.000100772	0.000232975	0.00114859	0.000823842	0.000638012	0.000228341	0.002810141	0.00119953
3	INAF	0.001970078	0.014287989	0.010822428	0.002065714	0.016083736	0.016519258	0.01525696	0.007615541	0.00039148	0.000485147	0.000312106	0.005473745	0.020313864	0.005863547	0.002561992
4	KAEF	0.003290637	0.021897443	0.019948506	0.003891934	0.0319139	0.024316907	0.0354917	0.015253385	0.000878214	0.001415502	0.001369085	0.007460119	0.025927296	0.010193248	0.004768851
5	KLBF	0.000446	0.00074316	0.001526554	0.000908584	0.000570004	0.012029163	0.015592147	0.006796915	0.005803972	0.004594821	0.004595666	0.001785066	0.001283483	0.003443091	0.002185547
6	MIKA	0.001973081	0.001499928	0.002120312	0.001699404	0.00169595	0.005741394	0.0040942	0.002125029	0.001746139	0.001475262	0.0017138	0.002016474	0.001884504	0.001512149	0.001787314
7	PEHA	0.000539524	0.005509048	0.007818214	0.001112381	0.009310595	0.033012381	0.035244286	0.009135833	0.00042631	0.000622857	0.000242857	0.001937024	0.015211905	0.004945595	0.002562143
8	PRDA	0.000646293	0.000380907	0.0000274	0.0000377	0.000213013	0.002907307	0.000377067	0.000291733	0.00013152	0.0000187	0.000217387	0.0000604	0.000500053	0.001664213	0.000254613
9	SIDO	0.000661293	0.00105592	0.001026287	0.000440987	0.000538577	0.001434	0.00106485	0.000799083	0.001238747	0.001461483	0.002196383	0.002742373	0.000984953	0.000471917	0.0009228
10	SILO	0.000163677	0.000488816	0.000608267	0.000671561	0.000142333	0.00032028	0.000164599	0.000108195	0.0000366	0.000212638	0.0000955	0.0000707	0.0000637	0.0000595	0.000243824
11	SOHO	0.0000152	0.0000026	0.0000024	0.0000045	0.0000099	0.0000403	0.0000944	0.0000588	0.000434773	0.00029673	0.000207853	0.0000059	0.0000394	0.000220302	0.0000768
12	SRAJ	0.0000292	0.0000242	0.0000995	0.0000535	0.000066	0.0000183	0.0000057	0.0000095	0.0000355	0.0000148	0.0000224	0.0000079	0.0000107	0.0000325	0.0000238
13	TSPC	0.000747067	0.000263711	0.003245	0.004394222	0.003801756	0.011196844	0.013201333	0.004595689	0.001541689	0.004332756	0.002123689	0.0021576	0.001185244	0.000848444	0.000767978
14	CARE	0.005205829	0.005921534	0.005046439	0.005870815	0.005370108	0.005998247	0.015519314	0.01680166	0.013835931	0.014066719	0.012550857	0.004269347	0.003896012	0.00403388	0.003396866
15	IRRA	0.04149375	0.123907625	0.220696688	0.033361875	0.12809775	0.103732	0	0.078056563	0.001899938	0.001899938	0.000806625	0.000733813	0.119092625	0.065799375	0.015630125
16	MERK	0.0000784	0.0000857	0.0000835	0.0000471	0.000229911	0.001738839	0.001860045	0.000500446	0.000648884	0.000188393	0.000206473	0.000111607	0.0000665	0.0000696	0.0000196
17	PRIM	0.0000881	0.000072	0.000235278	0.000329696	0.000102256	0.000131843	0.000196379	0.000110832	0.0000555	0.0000327	0.000107502	0.000426795	0.0000401	0.000173836	0.000662515
18	PYFA	0.003558533	0.029663228	0.026758616	0.00726639	0.040999664	0.132813037	0.15820681	0.066217014	0.0040992	0.003685804	0.002625215	0.008268857	0.045019249	0.01610619	0.010626822
19	SAME	0.007594153	0.007769661	0.078212983	0.078681814	0.031984593	0.020481424	0.015165322	0.009410729	0.035364492	0.015084644	0.02304622	0.033930593	0.029258424	0.006684254	0.009737695

Lampiran 4. Bid Ask Spread Sebelum dan Setelah Peristiwa Penyuntikan Vaksin COVID 19 Pertama Indonesia

No	Kode Saham	H-7	H-6	H-5	H-4	H-3	H-2	H-1	H-0	H+1	H+2	H+3	H+4	H+5	H+6	H+7
1	DVLA	0.0284	0.02062	0.0082	0.00411	0.00411	0.04356	0.00388	0.00803	0.008	0.00407	0.00411	0.02439	0.01217	0.0081	0.01222
2	HEAL	0.02335	0.01563	0.01408	0.0128	0.00515	0.01031	0.00258	0.00259	0.00259	0.00259	0.00264	0.01325	0.00528	0.00256	0.00776
3	INAF	0.00241	0.00205	0.00217	0.00219	0.00499	-2	0.00358	2	2	2	2	2	0.00214	0.00217	2
4	KAEF	0.0023	0.00487	0.00206	0.00207	0.00464	-2	0.00358	2	2	2	2	2	0.00208	0.00208	2
5	KLBF	0.00338	0.00341	0.00333	0.00336	0.00335	0.00284	0.00298	2	0.00313	0.00303	0.00302	0.00315	0.00314	0.00303	0.00309
6	MIKA	0.00357	0.00357	0.00377	0.00377	0.0038	0	0.00368	0.00372	0.00374	0.00381	0.0038	0.00385	0.00381	0.00385	0.00404
7	PEHA	0.00287	0.00252	0.00264	0.00265	0.0025	-2	0.00378	2	2	2	2	2	0.00287	0.00284	0.00304
8	PRDA	0.01183	0.00886	0.00592	0.01187	0.00588	0.00588	0.00592	0.00913	0.01216	0.003	0.02388	0.00894	0.00295	0.00295	0.01183
9	SIDO	0.00627	0.00619	0.00623	0.00627	0.00635	0.00643	0.00643	0.00647	0.00656	0.00669	0.00687	0.00656	0.00664	0.00673	0.00683
10	SILO	0.00442	0.00418	0.00432	0.00418	0.00409	0.00418	0.0083	0.00421	0.00423	0.00445	0.00443	0.00464	0.00922	0.00917	0.00948
11	SOHO	0.06681	0.0062	0.00857	0.02174	0.02649	0.01961	0.00926	0.01961	-2	-2	2	2	2	2	0.00957
12	SRAJ	2	0.05495	2	2	0.00635	0.00643	0.01905	0.01917	0.05573	0.0122	0.05	0.06211	0.02597	0.03822	0.00623
13	TSPC	0.00351	0.00351	0.00324	0.00319	0.00313	-2	0.00487	2	2	0.00282	2	0.00325	0.00313	0.00315	0.00327
14	CARE	0.00627	0.00627	0.00635	0.00639	0.00639	0.00651	0.00669	0.00673	0.0066	0.00656	0.0066	0.00669	0.00656	0.0066	0.00664
15	IRRA	0.00294	-2	0.00436	0.00421	-2	-2	0	2	2	2	2	2	0.0037	0.00362	2
16	MERK	0.00303	0.00299	0.00301	0.00301	0.00295	0.00283	0.00853	0.0058	0.00889	0.00301	0.00303	0.01807	0.01499	0.00597	0.00304
17	PRIM	0.02553	0.00858	0.01709	0.01739	0.00873	0.00866	0.00866	0.00866	0.00866	0.00873	0.00897	0.00897	0.00889	0.00881	0.01754
18	PYFA	0.00509	0.00436	0.00466	0.00487	0.00464	-2	0.00337	2	2	2	2	2	0.00499	0.00504	0.00536
19	SAME	0.00669	0.00673	0.00647	0.00557	0.00554	0.00528	0.00528	0.00528	0.00522	0.00542	2	0.00533	0.00499	0.00512	0.00514

Lampiran 5. Tabulasi data AAR, ATVA dan ABAS

Tabel Average Abnormal Return (AAR)			
H (hari)	Sebelum	H (hari)	Setelah
H-1	0.020833013	H+1	-0.011377259
H-2	0.089275524	H+2	-0.005238398
H-3	0.007503381	H+3	-0.044377971
H-4	-0.001924001	H+4	-0.012009874
H-5	0.001330508	H+5	-0.01115515
H-6	0.041142159	H+6	-0.001482315
H-7	0.007189098	H+7	-0.003365393

Tabel Average Trading Volume Activity (ATVA)			
H (hari)	Sebelum	H (hari)	Setelah
H-1	0.016417349	H+1	0.003622287
H-2	0.019644557	H+2	0.00269218
H-3	0.01427643	H+3	0.002808885
H-4	0.007416593	H+4	0.003795586
H-5	0.019914062	H+5	0.013948298
H-6	0.011268743	H+6	0.00657592
H-7	0.003616617	H+7	0.003023161

Tabel Average Bid Ask Spread (ABAS)			
H (hari)	Sebelum	H (hari)	Setelah
H-1	0.005811355	H+1	0.532921213
H-2	-0.625130717	H+2	0.424546745
H-3	-0.099522224	H+3	0.848280869
H-4	0.111559273	H+4	0.640484479
H-5	0.11086599	H+5	0.111764026
H-6	-0.096554022	H+6	0.111578581
H-7	0.116244869	H+7	0.321847666

Lampiran 6. Hasil Uji Statistik Deskriptif

Descriptive Statistics Abnormal Return

Variabel	N	Range	Nilai Minimum	Nilai Maximum	Mean	Std. Deviation
AAR Sebelum	7	0,0912	-0,0019	0,0893	0,023621	0,0324152
AAR Setelah	7	0,0429	-0,0444	-0,0015	-0,012715	0,0145874
Valid N (listwise)	7					

Descriptive Statistics Trading Volume Activity

Variabel	N	Range	Nilai Minimum	Nilai Maximum	Mean	Std. Deviation
ATVA Sebelum	7	0,0163	0,0036	0,0199	0,013222	0,0061527
ATVA Setelah	7	0,0113	0,0027	0,0139	0,005209	0,0040750
Valid N (listwise)	7					

Descriptive Statistics Bid Ask Spread

Variabel	N	Range	Nilai Minimum	Nilai Maximum	Mean	Std. Deviation
ABAS Sebelum	7	0,7414	-0,6251	0,1162	-0,068104	0,2632392
ABAS Setelah	7	0,7367	0,1116	0,8483	0,427346	0,2720904
Valid N (listwise)	7					

Lampiran 7. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		AAR Sebelum	AAR Setelah	ATVA Sebelum	ATVA Setelah	ABAS Sebelum	ABAS Setelah
N		7	7	7	7	7	7
Normal Parameters ^{a,b}	Mean	.023621	-.012715	.013222	.005209	-.068104	.427346
	Std. Deviation	.0324152	.0145874	.0061527	.0040750	.2632592	.2720904
Most Extreme Differences	Absolute	.262	.376	.139	.350	.310	.163
	Positive	.262	.221	.138	.350	.242	.163
	Negative	-.215	-.376	-.139	-.268	-.310	-.123
Test Statistic		.262	.376	.139	.350	.310	.163
Asymp. Sig. (2-tailed)		.631 ^d	.333 ^c	.995 ^d	.284 ^d	.431 ^c	.976 ^d

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. Based on 10000 sampled tables with starting seed 92208573.

One-Sample Kolmogorov-Smirnov Test

		AAR	ATVA	ABAS
N		14	14	14
Normal Parameters ^{a,b}	Mean	.005453	.009216	.179621
	Std. Deviation	.0306374	.0065131	.3636544
Most Extreme Differences	Absolute	.259	.226	.212
	Positive	.259	.226	.212
	Negative	-.213	-.158	-.150
Test Statistic		.259	.226	.212
Asymp. Sig. (2-tailed)		.259 ^c	.412 ^c	.489 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Lampiran 8. Hasil Uji *Paired Sample T-Test*

Paired Sampel T-Test Abnormal Return

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	AAR Sebelum - AAR Setelah	0,0363366	0,0305655	0,0115527	0,0080682	0,0646049	3,145	6	0,020

Paired Sampel T-Test Trading Volume Activity

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	ATVA Sebelum - ATVA Setelah	0,0080126	0,0058348	0,0022053	0,0026163	0,0134089	3,633	6	0,011

Paired Sampel T-Test Bid Ask Spread

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	ABAS Sebelum - ABAS Setelah	-0,049544	0,3926531	0,1484089	-0,8585934	-0,1323063	-3,338	6	0,016