



LAMPIRAN

Lampiran 1

Data *Abnormal Return* selama periode peristiwa

No.	Kode saham	Abnormal Return															
		t-15	t-14	t-13	t-12	t-11	t-10	t-9	t-8	t-7	t-6	t-5	t-4	t-3	t-2	t-1	t0
1	ADRO	0.0029818	0.0478912	0.074522	-0.01348	-0.01855	-0.00332	-0.05165	-0.0269	0.094373	-0.03218	-0.03156	-0.00849	-0.01126	0.003162	0.050965	0.009631
2	ANTM	-0.0016061	0.0021047	0.068691	-0.02901	-0.01625	0.045527	-0.02845	0.006672	0.003164	-0.0185	-0.01381	-0.01431	-0.02918	-0.02121	0.001182	0.000707
3	APEX	0.0792978	-0.0128867	-0.03471	-0.05373	-0.00126	-0.06671	0.026801	-0.05766	-0.06054	-0.06113	0.025664	0.013862	0.037735	-0.04826	-0.02395	0.116025
4	ARII	-0.0062104	-0.0764525	-0.05668	-0.03642	-0.00682	-0.01329	-0.08019	-0.04532	0.092178	-0.00457	-0.00116	0.000647	0.207473	-0.0071	-0.07328	0.001732
5	ARTI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6	BIPI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7	BSSR	-0.0679924	-0.0669243	-0.06803	-0.06853	-0.00017	-0.00412	0.049945	0.000374	0.052083	-0.02549	-0.06935	0.013966	0.021211	-0.0067	-0.00316	-0.01067
8	BUMI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9	BYAN	0.0016276	0.0012086	0.001299	0.001784	0.000946	0.001087	0.001028	0.001344	0.001435	0.001753	0.001378	0.002151	0.001537	0.002079	-0.00171	0.002233
10	CITA	0.003196	0.0019449	0.002214	0.003662	0.00116	0.001583	0.001406	0.002351	0.00262	0.003571	0.047904	0.001859	0.002924	0.00745	-0.01097	0.034417
11	CKRA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12	CTTH	-7.557E-05	-0.0010552	-0.00084	0.00029	-0.00167	-0.00134	-0.00148	-0.00074	-0.00053	0.000218	-0.00066	0.001147	-0.00029	0.020979	-0.01943	0.001341
13	DEWA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14	DKFT	-0.0423441	0.0454196	0.009429	-0.01486	-0.04316	0.004904	-0.00441	0.008718	0.006035	-0.00312	-0.02484	-0.01428	-0.00785	-0.02324	-0.01351	-0.02762
15	DOID	-0.0102293	0.0015652	-0.00104	-0.02963	-0.0433	-0.01034	-0.0481	0.006732	0.003911	0.002646	-0.05761	-0.0162	0.000896	0.009114	-0.05905	-0.00319

16	DSSA	-0.0025206	-0.0035616	-0.00334	-0.00213	-0.00421	-0.00386	-0.00401	-0.00322	-0.003	-0.00221	-0.01608	-0.00122	-0.00275	-0.0014	-0.07138	-0.00102
17	ELSA	0.0701715	-0.0232506	0.01213	-0.04058	-0.01569	-0.01053	-0.0138	-0.00345	0.018804	-0.02079	-0.02889	-0.03277	-0.02912	-0.03563	-0.02533	-0.00988
18	ENRG	-0.0001203	0.0004541	0.00033	-0.00033	0.000814	0.00062	0.000701	0.000268	0.000144	-0.00029	0.000223	-0.00084	4.35E-06	-0.00074	-0.00027	-0.00095
19	ESSA	0.01315	0.0009415	0.019176	-0.00378	-0.0134	-0.01655	-0.04283	-0.00172	-0.02476	0.019272	0.032848	-0.00389	0.001233	-0.01609	-0.02272	-0.01236
20	FIRE	0.0089544	-0.01094	0.005128	-0.00247	-0.02403	0.008486	-0.02576	0.256909	-0.07004	-0.07939	-0.03765	9.09E-05	-0.01567	-0.01575	-0.03564	-0.00952
21	GEMS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22	GTBO	0.0233358	0.0001817	-0.02461	-0.00235	0.00134	0.000716	0.000976	-0.06292	0.052519	-0.05285	0.039438	0.021673	0.023736	-0.06463	-0.02812	0.035667
23	HRUM	0.0183295	-0.0114516	-0.008	-0.00235	-0.02208	-0.00312	0.001151	-0.00827	0.007302	-0.00219	-0.02019	-0.01995	-0.00516	-0.00763	-0.02226	0.012247
24	INCO	-0.0053	0.0385003	0.079099	-0.05871	-0.02387	0.008205	0.003338	-0.0478	-0.01402	-0.01128	-0.01211	-0.01526	-0.06378	-0.0673	-0.0456	0.008797
25	ITMG	0.0850975	0.0318676	0.006005	-0.02231	0.001361	0.003131	-0.00481	-0.01526	0.042367	0.004384	-0.022	0.030786	0.007513	-0.02228	-0.02345	0.019043
26	KKGI	-0.0159981	0.0150171	-0.04235	-0.03907	0.02454	0.043146	-0.0035	-0.00737	-0.07381	0.030629	-0.00778	0.00852	0.075698	-0.04415	-0.0217	-0.05673
27	MBAP	-0.0060081	-0.0150796	-0.00344	-0.00723	-0.00068	0.001338	-0.01067	-0.01008	-0.00767	-0.00381	-0.00722	0.012128	-0.01461	0.00614	-0.03155	0.014575
28	MDKA	-0.0032481	-0.0223192	0.005061	-0.01746	-0.02772	0.003694	0.042551	0.065331	0.055934	-0.04472	-0.00047	-0.01755	-0.0545	-0.03639	0.031328	0.023577
29	MEDC	0.084702	-0.0211341	0.004745	-0.0374	-0.01865	0.019497	-0.03376	0.021444	0.026772	-0.02437	-0.05132	-0.01417	-0.03157	-0.04275	-0.03353	-0.00679
30	MITI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31	MYOH	-0.0131791	-0.0679209	-0.07045	-0.02241	0.006804	-0.00646	-0.0052	0.007822	0.025842	-0.0167	0.006709	-0.08925	-0.0644	-0.04152	-0.03414	0.023649
32	PKPK	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33	PSAB	-0.0040433	-0.0048688	-0.00999	0.012101	-0.0054	0.005427	0.010549	-0.00979	0.048166	-0.04382	0.000689	0.002162	0.000992	-0.00324	0.001372	0.00761
34	PTBA	-0.0102783	0.0483828	0.088237	-0.02057	-0.01581	-0.03419	-0.01041	-0.02723	0.043268	-0.00675	0.001038	0.034019	0.017397	-0.02598	-0.08344	0.038046
35	PTRO	-0.0076459	-0.0154898	0.007207	0.017285	-0.0176	-0.02072	-0.00371	-0.03019	-0.02423	-0.01008	-0.01078	-0.02232	-0.0181	-0.03321	-0.0056	-0.00761

9	BYAN	0.002214	-0.06801	0.001668	0.002446	0.001108	0.000447	0.000839	0.001624	0.000851	0.002888	0.001414	0.000875	0.001548	-0.06263	0.007051	0.002214
10	CITA	0.004946	-0.05524	0.076045	-0.00566	0.030216	-0.00033	0.000841	0.003186	0.028654	-0.02007	0.002557	0.000949	0.002958	0.001928	0.00151	0.004946
11	CKRA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12	CTTH	0.001295	-0.00109	0.02002	-0.01777	-0.00129	-0.00284	-0.00192	-8.3E-05	-0.00189	0.002872	-0.00058	-0.00183	-0.00026	-0.00107	-0.0014	0.001295
13	DEWA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14	DKFT	-0.00533	-0.01944	0.031892	0.018416	0.00432	-0.03633	0.00143	-0.01034	-0.00965	-0.02447	0.016921	0.000511	-0.01869	-0.00901	0.005596	-0.00533
15	DOID	0.004075	-0.0204	-0.00392	0.033112	0.045169	-0.0502	-0.05888	-0.03275	-0.02636	-0.02197	0.133286	-0.02319	-0.02925	-0.00579	-0.02961	0.004075
16	DSSA	-0.00106	-0.00359	-0.00242	-0.00049	-0.00381	-0.02466	-0.01492	0.157102	-0.00445	0.000612	-0.0076	-0.00439	-0.00272	-0.05843	-0.07285	-0.00106
17	ELSA	0.034635	-0.03177	0.000811	0.061126	-0.0522	0.045352	-0.02803	0.001108	-0.03785	0.000561	-0.00179	-0.01173	0.020791	-0.01276	-0.02586	0.034635
18	ENRG	-0.00092	0.000472	0.079824	0.109868	-0.06607	-0.05207	0.000961	-0.00012	-0.01792	0.036613	0.000173	0.000911	-0.01853	0.01933	0.000654	-0.00092
19	ESSA	0.021538	-0.01171	-0.01459	0.075404	0.002911	-0.02008	-0.01046	-0.00719	-0.04269	0.008071	0.054622	-0.00465	-0.01183	-0.02981	0.022899	0.021538
20	FIRE	-0.00929	-0.01899	-0.00076	0.004195	-0.00902	-0.04925	0.048134	-0.01724	-0.03117	-0.00152	-0.00542	0.002929	-0.0162	-0.0197	1.44E-05	-0.00929
21	GEMS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22	GTBO	0.111138	-0.06873	0.010502	-0.01747	-0.01172	-0.00896	0.00181	-0.03962	0.001759	0.045413	-0.00072	0.051651	-0.00131	-0.0117	-0.03532	0.111138
23	HRUM	0.040146	0.007928	-0.01717	-0.0093	-0.00706	-0.03109	-0.00199	-0.04142	-0.0227	0.018228	-0.0169	-0.0063	-0.00521	-0.00781	-0.01138	0.040146
24	INCO	-0.06155	0.011636	0.005031	-0.06244	-0.03283	-0.0038	0.00666	-0.03799	-0.03258	0.031045	-0.00342	-0.03757	-0.03168	-0.01983	-0.01509	-0.06155
25	ITMG	0.014673	0.017473	-0.00907	-0.00478	-0.00848	-0.0319	-0.00446	0.002022	-0.01471	-0.01202	-0.00406	0.006869	-0.07294	0.040507	0.000375	0.014673
26	KKGI	-0.01803	-0.00555	-0.06134	0.000175	0.005835	0.018932	0.003848	-0.0108	-0.01132	-0.01619	-0.00822	0.008378	0.178252	-0.07231	-0.06642	-0.01803
27	MBAP	-0.0075	-0.02417	-0.00318	0.000134	-0.00814	-0.01547	-0.00937	-0.04444	0.033396	-0.01263	0.024603	0.012201	-0.00859	-0.00269	0.110944	-0.0075
28	MDKA	-0.01464	-0.00932	-0.00782	-0.06232	-0.01254	0.039063	0.010207	-0.01868	-0.03606	0.01293	-0.01236	0.002091	-0.01021	0.0644	-0.00026	-0.01464

29	MEDC	0.046584	-0.03367	0.011862	0.03747	-0.03895	-0.0081	-0.01151	-0.01255	-0.02505	0.013918	-0.01083	-0.01252	-0.01042	0.007695	-0.00536	0.046584
30	MITI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31	MYOH	0.010921	0.017177	0.021901	0.018385	0.022676	0.056758	0.004637	0.014425	0.008995	-0.01523	0.009358	0.004045	0.006146	0.000878	0.019563	0.010921
32	PKPK	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33	PSAB	-0.00298	-0.00495	0.001243	0.013363	-0.00509	-0.00638	-0.00566	-0.02023	-0.02217	0.003567	0.023104	-0.00573	0.001013	0.022334	-0.02142	-0.00298
34	PTBA	-0.01626	0.037933	0.002064	0.001949	0.046939	0.022446	-0.0208	0.03808	0.004211	-0.02026	0.009465	0.007814	0.066176	-0.06129	-0.0141	-0.01626
35	PTRO	-0.00763	-0.0071	-0.01273	-0.01281	-0.00532	-0.01502	0.007999	-0.01187	-0.004	-0.02574	-0.01151	0.018622	0.019733	-0.01454	-0.01544	-0.00763
36	RUIS	-0.02236	0.004705	-0.0323	0.01273	-0.03632	-0.03501	0.025239	-0.00863	-0.00605	-0.02496	-0.00793	3.12E-06	0.022115	-0.02498	-0.00676	-0.02236
37	SMMT	-0.0579	-0.00279	-0.04846	-0.07671	0.02575	-0.02153	0.006964	-0.00055	-0.00503	-0.04969	-0.03067	-0.04384	0.081303	-0.03652	-0.01854	-0.0579
38	SMRU	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
39	TINS	0.015041	0.118021	0.070634	0.019033	-0.00969	0.005429	-0.00075	0.005339	-0.02659	0.093317	-0.01205	-0.00835	-0.04885	0.036232	-0.02097	0.015041
40	TOBA	0.031885	0.025268	-0.00079	0.003616	-0.00955	0.115888	-0.03049	-0.00617	-0.01058	0.006119	-0.04368	-0.00528	-0.00147	-0.00883	0.001216	0.031885
41	ZINC	0.029417	0.162541	0.0002	0.005001	-0.01118	0.008424	-0.02557	0.041116	0.018435	-0.00683	0.013639	0.078317	-0.00997	0.007168	0.018092	0.029417

Lampiran 2

Data Trading Volume Activity Selama Periode Peristiwa

No.	Kode saham	Trading Volume Activity															
		t-15	t-14	t-13	t-12	t-11	t-10	t-9	t-8	t-7	t-6	t-5	t-4	t-3	t-2	t-1	t0
1	ADRO	0.0016223	0.003294	0.004517	0.00194	0.001552	0.00137	0.00279	0.00121	0.00239	0.00267	0.00128	0.001556	0.00148	0.00430	0.00435	0.00387

		21			1		6	5	9	7	9	3		3	7	4	1
2	ANTM	0.0015773 2	0.001686	0.007701	0.00471 8	0.001958	0.00287 2	0.00341 1	0.00278 9	0.00194 3	0.00254	0.00174 4	0.001347	0.00181 1	0.00299	0.00245 2	0.00573 2
3	APEX	1.9174E- 06	1.32E-06	3.06E-05	3.14E-05	1.71E-05	5.53E-05	2.47E-05	5.56E-05	4.38E-05	6.53E-05	3.8E-05	8.2E-06	2.56E-06	4.32E-05	2.11E-05	0.00019 7
4	ARII	0.0000067	8.67E-07	3E-07	2.4E-06	8E-07	0	1.97E-06	1.97E-06	2.17E-06	3.43E-06	1.77E-06	3.43E-06	1.35E-05	6.8E-06	0.00000 5	1.9E-06
5	ARTI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6	BIPI	2.23748E- 09	2.24E-08	4.03E-08	1.34E-08	1.51E-06	0	2.24E-09	4.25E-08	6.71E-09	8.95E-08	0	2.68E-08	2.24E-08	2.24E-09	3.58E-08	3.13E-08
7	BSSR	7.01319E- 05	5.73E-06	1.09E-05	1.22E-05	0.000104	7.64E-08	1.38E-06	2.68E-07	2.29E-07	1.57E-06	2.25E-06	1.72E-06	3.67E-06	3.17E-06	7.03E-06	3.17E-06
8	BUMI	3.45203E- 05	9.07E-06	8.33E-05	2.15E-05	0.000223	2.05E-05	2.66E-05	0.00045	0.00016 1	4.3E-05	0.00033 7	0.000259	0.00010 9	1.41E-05	3.45E-05	0.00017 3
9	BYAN	0	0	0	0	0	0	0	0	0	3E-08	0	0	0	0	3E-08	0
10	CITA	0	0	0	0	0	0	5.05E-07	2.53E-08	5.05E-08	0	1.36E-06	2.53E-08	0	5.78E-06	1.26E-05	7.58E-08
11	CKRA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12	CTTH	3.49355E- 06	1.22E-06	5.69E-07	5.28E-06	2.19E-06	2.11E-06	6.5E-07	2.6E-06	7.31E-07	5.77E-06	5.93E-06	8.12E-08	5.39E-09	0.00021 6	1.82E-05	5.93E-06
13	DEWA	1.83035E-	5.03E-08	0	4.58E-09	1.37E-08	4.58E-09	0	1.1E-07	1.83E-08	1.37E-08	9.15E-09	2.29E-08	9.15E-09	9.24E-07	0	4.12E-08

		08															
14	DKFT	0.0003114 8	0.000982	0.000591	0.00173	0.000997	0.00031 7	0.00026 8	0.00015 3	0.00011 3	0.00020 8	0.00030 3	0.000148	7.91E-05	8.76E-05	0.00048 1	0.00029 6
15	DOID	0.0009355 19	0.010683	0.006276	0.00474 9	0.003752	0.00180 7	0.00158 4	0.00121 4	0.00160 7	0.00300 6	0.00216 1	0.001869	0.00185 2	0.00359 6	0.00208 4	0.00249 5
16	DSSA	0	0	0	0	0	0	0	0	0	0	2.6E-07	0	0	0	3.01E-05	0
17	ELSA	0.0159316 43	0.020764	0.006837	0.00384 5	0.002489	0.00404 8	0.00319 8	0.00509 6	0.00491 2	0.00523 1	0.00268 9	0.004097	0.00632 9	0.00731 1	0.00558 6	0.00604 6
18	ENRG	1.19897E- 06	2.59E-05	3.23E-06	1.29E-05	5.78E-06	2.41E-06	2.13E-07	6.67E-07	2.61E-06	0.00010 3	3.29E-07	7.01E-06	1.09E-05	1.42E-05	1.98E-05	0.00048 8
19	ESSA	0.0003386 64	0.000186	0.000709	0.00014 2	0.000189	0.00031 6	7.26E-05	2.78E-05	5.01E-05	4.71E-05	3.26E-05	8.04E-05	0.00018 3	7.45E-05	4.74E-05	4.18E-05
20	FIRE	0.0005254 3	0.000408	0.002592	0.00055 3	0.000586	0.00065 5	0.00078 3	0.05229 8	0.0056	0.00108 9	0.01157 5	0.002333	0.00098 8	0.00115 3	0.00726 7	0.00190 2
21	GEMS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22	GTBO	0.0000021 6	8E-08	7.5E-05	9.2E-07	1.32E-06	0	2E-07	6.16E-05	2.58E-05	3.08E-06	2.41E-05	9.28E-06	1.08E-06	7.6E-06	2.72E-06	7.72E-06
23	HRUM	2.0602E- 05	1.83E-05	4.82E-05	2.01E-05	2.81E-05	3.94E-05	5.4E-05	3.08E-05	4.84E-05	2.02E-05	2.63E-05	2.59E-05	7E-05	3.94E-05	9.23E-05	2.62E-05
24	INCO	0.0010481	0.002069	0.002984	0.00117	0.000888	0.00061	0.00113	0.00067	0.0004	0.00114	0.00043	0.00063	0.00090	0.00107	0.00143	0.00182

		83			5		6	2	1		1	8		7	6		8
25	ITMG	0.0026451 31	0.00291	0.002903	0.00209 5	0.001258	0.00066 8	0.00082 4	0.00077 8	0.00117 9	0.00121 1	0.00084 3	0.002881	0.00240 8	0.00272 3	0.00220 7	0.00352 4
26	KKGI	0.0000003	1.4E-07	2.2E-07	2.6E-07	4E-08	8.04E-06	8E-08	0	9.08E-06	4.46E-06	0	6.6E-07	0.00027 2	1.86E-06	4.84E-06	1.72E-06
27	MBAP	1.58074E- 05	2.8E-05	3.81E-05	2.85E-06	1.1E-05	1.34E-05	5.95E-06	6.11E-06	5.79E-06	2.05E-05	1.31E-05	3.13E-05	3.1E-05	3.5E-05	1.27E-05	1.47E-06
28	MDKA	0.0019833 69	0.00187	0.002089	0.00212 8	0.001742	0.00136 7	0.00247	0.00405 9	0.00586 7	0.00335 3	0.00236 4	0.001419	0.00199	0.00233	0.00340 7	0.00369 7
29	MEDC	0.0090668 53	0.007192	0.004622	0.00277 8	0.003465	0.00426 1	0.00236 7	0.00434 1	0.00552 2	0.00430 3	0.00383 6	0.003177	0.00322	0.00375 8	0.00336 5	0.00636 8
30	MITI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31	MYOH	0.0003136 91	0.000158	0.000103	4.05E-05	1.18E-05	6.66E-06	2.08E-05	9.79E-06	8.16E-06	9.38E-06	2.19E-05	6.37E-05	0.00035 2	8.1E-05	6.61E-05	8.81E-05
32	PKPK	0	0	3.33E-07	0	1.68E-05	0.00016 3	3.33E-07	0.00058 3	0	1.67E-07	0	1.67E-07	0.00036 9	0	2.17E-06	0
33	PSAB	0.0004243 01	0.000371	0.000761	0.00065 4	0.000431	0.00038	0.00083 2	0.00091 4	0.00263 4	0.00114 3	0.00045 2	0.000632	0.00060 1	0.00040 9	0.00069 6	0.00035 6
34	PTBA	0.0030571 25	0.005086	0.007466	0.00332 8	0.002293	0.00505 6	0.00328 4	0.00267 1	0.00398 9	0.00393	0.00210 5	0.004451	0.00356 2	0.00400 8	0.03163 7	0.01089 9

35	PTRO	0.0002484 62	0.000915	6.99E-05	0.00100 5	0.000922	0.00077 3	0.00046 2	0.00035 3	0.00077 2	0.00052 2	0.00049 5	0.000605	0.00046	0.00076 7	0.00022 7	0.00081
36	RUIS	1.2987E- 07	1.57E-05	9.16E-05	9.29E-05	9.06E-05	2.6E-07	1.83E-05	6.17E-05	3.29E-05	7.79E-06	6.29E-05	3.64E-06	4.94E-06	2.7E-05	2.83E-05	3.9E-05
37	SMMT	6.20317E- 05	4.54E-05	3.21E-05	3.84E-05	2.55E-05	2.34E-05	2.12E-05	1.88E-05	9.59E-06	4.54E-06	3.37E-06	1.4E-06	3.17E-08	3.14E-05	3.27E-06	4.32E-06
38	SMRU	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
39	TINS	0.0003676 95	0.002256	0.006166	0.00357 9	0.001256	0.00111 4	0.00115 9	0.00134 4	0.00148 4	0.00232 1	0.00131 3	0.002615	0.00181 6	0.00306 5	0.00752 5	0.00649 8
40	TOBA	4.65841E- 06	2.51E-06	2.48E-08	1.24E-08	0	0.01650 9	2.51E-06	2.48E-06	0	0	1.24E-08	0	2.22E-06	2.24E-07	2.55E-06	1.66E-06
41	ZINC	0.0037775 72	0.004087	0.00428	0.00672 3	0.007952	0.00602 4	0.00699 4	0.00757 3	0.00602 4	0.00720 1	0.00592 3	0.005891	0.00610 1	0.00464	0.00311 8	0.00360 7

Lampiran 2 (lanjutan)

Data Trading Volume Activity Selama Periode Peristiwa

No.	Kode saham	Trading Volume Activity															
		t+1	t+2	t+3	t+4	t+5	t+6	t+7	t+8	t+9	t+10	t+11	t+12	t+13	t+14	t+15	t+1
1	ADRO	0.002804	0.003147	0.002286	0.00277	0.003665	0.00204	0.00099	0.00156	0.00110	0.00152	0.00121	0.001846	0.00219	0.00120	0.00250	0.00280

							7	8	3	5	2	7		5	3	3	4
2	ANTM	0.006153	0.008908	0.007812	0.01025 3	0.005722	0.00325	0.00304	0.00242 2	0.00186 5	0.00459 9	0.00814	0.003682	0.00249	0.00207	0.00130 9	0.00615 3
3	APEX	0.000144	5.56E-05	5.82E-05	0.00016 3	0.000166	0.00013 6	0.00013 4	0.00018 1	6.01E-05	0.00020 7	5.06E-05	5.73E-05	1.23E-05	8.09E-05	0.00021 8	0.00014 4
4	ARII	5.73E-06	6.67E-06	3.4E-06	1.67E-06	4.3E-06	1.33E-07	1.7E-06	3.67E-07	6.3E-06	1E-05	1.7E-06	1.35E-05	3.4E-06	3.33E-06	3.43E-06	5.73E-06
5	ARTI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6	BIPI	1.5E-07	4.43E-07	3.36E-05	4.49E-06	1.52E-06	1.57E-08	3.94E-06	6.94E-08	4.47E-08	1.79E-08	2.24E-08	4.92E-08	6.71E-08	5.37E-08	1.57E-08	1.5E-07
7	BSSR	2.59E-05	0.002069	3.49E-05	2.52E-05	1.41E-05	3.1E-06	1.17E-05	9.63E-06	2.6E-06	5.43E-06	1.11E-06	9.55E-07	7.68E-06	2.83E-05	5.73E-06	2.59E-05
8	BUMI	6.88E-05	8.06E-05	0.000201	0.00077 8	0.000426	0.00022 8	0.00108 4	1.06E-05	1.42E-05	4E-05	6.54E-06	3.86E-05	8.97E-06	1.28E-05	5.02E-06	6.88E-05
9	BYAN	0	6E-08	1.2E-07	3E-08	0	3E-08	0	3E-08	3E-08	9E-08	0	6E-08	6E-08	7.5E-07	9.9E-07	0
10	CITA	0	7.4E-06	7.58E-08	2.15E-06	6.06E-07	2.53E-08	1.26E-07	5.05E-07	1.11E-06	1.52E-06	0	0	1.26E-06	5.05E-08	0	0
11	CKRA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12	CTTH	3.66E-05	0.00024	5.85E-06	0.00028 6	0.000335	0.00018 6	1.06E-06	2.92E-06	4.15E-05	1.62E-07	2.84E-06	4.87E-07	2.03E-06	3.25E-07	1.54E-06	3.66E-05
13	DEWA	2.29E-08	9.15E-09	1.38E-05	9.61E-08	6.41E-08	4.58E-08	9.3E-06	2.79E-07	2.68E-06	5.4E-07	5.19E-06	1E-06	1.37E-07	9.7E-07	4.58E-08	2.29E-08
14	DKFT	0.000206	0.000641	0.000986	0.00168 5	0.003651	0.00069 6	0.00046 1	0.00049 5	0.00043 1	0.00051 3	0.00120 1	0.00027	0.00028 7	0.00032 6	0.00021 1	0.00020 6
15	DOID	0.006604	0.00458	0.001571	0.01397	0.021691	0.00363	0.00356	0.00276	0.00164	0.00207	0.00979	0.020324	0.00171	0.00145	0.00188	0.00660

					3		9	3	1	1	1	7		3	7	5	4
16	DSSA	0	0	0	0	0	2.47E-06	3.89E-07	6.49E-07	0	0	5.19E-07	0	0	7.66E-06	1.3E-07	0
17	ELSA	0.021444	0.014544	0.005494	0.03872 6	0.022996	0.01092 3	0.00640 2	0.01030 3	0.00571 9	0.01060 5	0.00569	0.006968	0.01949 8	0.01509 4	0.00823 2	0.02144 4
18	ENRG	0.004099	0.002018	0.026314	0.01583 3	0.009593	0.00405 1	0.00495 9	0.00207 9	0.00199 9	0.00400 6	0.00095 8	0.0005	0.00079 5	0.00181	0.00414 4	0.00409 9
19	ESSA	0.000268	0.00058	6.15E-05	0.00064 7	0.000634	9.06E-05	0.00012 1	0.00011 2	9.28E-05	4.88E-05	0.00011 5	5.78E-05	4.21E-05	2.76E-05	0.00003 3	0.00026 8
20	FIRE	0.001666	0.001874	0.00355	0.00519 4	0.020066	0.00589 5	0.00926 3	0.00518 5	0.00140 7	0.00305	0.00325 1	0.001174	0.00155 2	0.00213 6	0.00265 6	0.00166 6
21	GEMS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22	GTBO	1.79E-05	3.65E-05	4.83E-05	5.84E-06	3.12E-05	4E-07	8E-08	0.00168 4	4.28E-06	4E-07	2.24E-06	0.000512	4E-08	1.2E-07	0.00000 2	1.79E-05
23	HRUM	0.000263	0.000176	4.87E-05	0.00016 4	0.000198	5.02E-05	4.25E-05	8.97E-05	7.32E-05	0.00020 3	0.00010 4	0.000154	5.64E-05	4.64E-05	7.22E-05	0.00026 3
24	INCO	0.002391	0.003628	0.004864	0.00334	0.002562	0.00197 4	0.00124 9	0.00154 3	0.00151 7	0.00249 1	0.00165 1	0.001203	0.00087 3	0.00141 2	0.00094 7	0.00239 1
25	ITMG	0.003769	0.005032	0.005746	0.00822 6	0.005375	0.00495 3	0.00246 7	0.00192 4	0.00188 9	0.00172	0.00147	0.01665 3	0.00893 5	0.00290 6	0.00376 9	
26	KKGI	7.57E-05	5.94E-06	0.000229	2.94E-06	8.24E-06	2.32E-06	3.2E-07	1.1E-06	9.4E-07	7.08E-06	1.01E-05	2.2E-06	1.38E-05	7.4E-07	8.02E-06	7.57E-05

27	MBAP	2.73E-05	0.000245	8.73E-05	0.00025 8	0.000125	0.00011 3	8.89E-05	6.09E-05	7.17E-06	4.07E-05	7.73E-05	2.35E-05	3.18E-06	1.65E-05	0.00037 5	2.73E-05
28	MDKA	0.002621	0.002592	0.001494	0.00330 9	0.001473	0.00318 4	0.00292 9	0.00190 9	0.00270 2	0.00251 8	0.00142	0.001559	0.00237 9	0.00482 5	0.00536 4	0.00262 1
29	MEDC	0.008759	0.008529	0.004715	0.01707 7	0.008087	0.00441 3	0.00345 9	0.00490 2	0.00192 4	0.00453 4	0.00367 1	0.003182	0.00562 1	0.00355 7	0.00285 2	0.00875 9
30	MITI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31	MYOH	6.67E-05	1.58E-05	2.42E-05	6.79E-05	8.22E-05	0.00012 9	8.05E-05	2.87E-05	0.00075 4	3.06E-05	7.48E-05	9.36E-05	6.81E-05	0.002	0.00037 7	6.67E-05
32	PKPK	0	1.67E-06	0.000014	0.00143	4.67E-06	3.67E-05	0.00021 8	3.33E-07	3.33E-07	1.67E-06	0	0.002402	0.00471 2	0	2.83E-06	0
33	PSAB	0.000275	0.000478	0.000225	0.00053 9	0.000713	0.00048 2	0.00053 5	0.00050 2	0.00031 4	0.00041 7	0.00056 1	0.000394	0.00018 2	0.00197 2	0.00054 2	0.00027 5
34	PTBA	0.007627	0.011475	0.005784	0.00815 1	0.010367	0.02342 1	0.01003 2	0.01401 4	0.01148	0.00867 9	0.01005 6	0.018766	0.00949 9	0.01804 9	0.01354 1	0.00762 7
35	PTRO	0.000763	0.000818	0.000331	0.00222 6	0.001092	0.00098 6	0.00085 9	0.00055 5	0.00050 7	0.00031 2	0.00041 6	0.000369	0.00133	0.00078 2	0.00039 1	0.00076 3
36	RUIS	0.000128	3.05E-05	2.49E-05	0.00014 2	2.25E-05	0.00012 2	1.38E-05	2.17E-05	7.92E-05	4.68E-06	2.73E-06	1.31E-05	1.56E-06	7.92E-06	0	0.00012 8
37	SMMT	4.92E-06	2.54E-06	8.03E-06	0.00012	1.05E-06	2.49E-05	9.52E-08	0	3.27E-06	3.62E-05	2.43E-05	3.88E-05	2.46E-05	1.94E-05	1.34E-05	4.92E-06

					9												
38	SMRU	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
39	TINS	0.006285	0.014951	0.02062	0.01122 9	0.007154	0.00444 9	0.00526 3	0.00274 2	0.00297 8	0.01261 8	0.01032 3	0.003407	0.00315 8	0.00342 2	0.00184 1	0.00628 5
40	TOBA	8.71E-06	1.07E-05	6.31E-06	2.01E-05	5.32E-06	2.16E-05	2.6E-05	4.4E-06	1.51E-05	2.67E-05	1.85E-05	1.49E-05	2.8E-06	1.78E-06	1.25E-06	8.71E-06
41	ZINC	0.00495	0.007524	0.006366	0.00464	0.006627	0.00311 8	0.00440 7	0.00453 2	0.00357 8	0.00461 8	0.00400 4	0.005302	0.00473 3	0.00351 6	0.00336 9	0.00495



Lampiran 3

Data Variabel *Abnormal Return* Sebelum dan Sesudah *New Normal*

No.	Kode Saham	AAR sebelum	AAR sesudah
1	ADRO	0.0050995	-0.0136559
2	ANTM	-0.0029995	-0.1063315
3	APEX	-0.0158318	0.0521921
4	ARII	-0.0071449	-0.0202256
5	ARTI	0	0
6	BIPI	0	0
7	BSSR	-0.0161921	0.0144356
8	BUMI	0	0
9	BYAN	0.0012629	-0.0070441
10	CITA	0.0048582	0.0048333
11	CKRA	0	0
12	CTTH	-0.0003645	-0.0005217
13	DEWA	0	0
14	DKFT	-0.007807	-0.0036123
15	DOID	-0.0167082	-0.0057792
16	DSSA	-0.0083268	-0.0029125
17	ELSA	-0.0119155	-0.0025058
18	ENRG	6.444E-05	0.006211
19	ESSA	-0.0039404	0.0021615
20	FIRE	-0.0025181	-0.00822
21	GEMS	0	0
22	GTBO	-0.0047703	0.0017811

23	HRUM	-0.0070583	-0.0074681
24	INCO	-0.0157262	-0.0189607
25	ITMG	0.0068262	-0.0053667
26	KKGI	-0.0038782	-0.0036513
27	MBAP	-0.006563	0.0030055
28	MDKA	-0.0013658	-0.0037014
29	MEDC	-0.0100999	-0.0034284
30	MITI	0	0
31	MYOH	-0.0256298	0.013376
32	PKPK	0	0
33	PSAB	2.06E-05	-0.0019987
34	PTBA	-0.0001554	0.0069579
35	PTRO	-0.0130117	-0.0064912
36	RUIS	-0.0174587	-0.0093662
37	SMMT	-0.0068158	-0.018548
38	SMRU	0	0
39	TINS	-0.0090591	0.0157194
40	TOBA	-0.0013851	0.0044767
41	ZINC	0.0175329	0.0219207

Lampiran 4

Data Variabel *Trading Volume Activity* (TVA) Sebelum dan Sesudah *New*

Normal

No.	Kode Saham	TVA sebelum	TVA sesudah
1	ADRO	0.002425049	0.002058099

2	ANTM	0.002769301	0.004781148
3	APEX	2.9345E-05	0.000114896
4	ARII	3.40444E-06	4.37778E-06
5	ARTI	0	0
6	BIPI	1.21122E-07	2.96914E-06
7	BSSR	1.49742E-05	0.00014966
8	BUMI	0.000121743	0.000200227
9	BYAN	4E-09	1.5E-07
10	CITA	1.3551E-06	9.88125E-07
11	CKRA	1.17508E-10	0
12	CTTH	1.76252E-05	7.61865E-05
13	DEWA	7.99253E-08	2.27848E-06
14	DKFT	0.000451277	0.000803957
15	DOID	0.003145076	0.006484643
16	DSSA	2.02452E-06	7.87314E-07
17	ELSA	0.00655765	0.013509148
18	ENRG	1.39829E-05	0.00554389
19	ESSA	0.000166537	0.000195352
20	FIRE	0.005893717	0.004527875
21	GEMS	0	0
22	GTBO	1.43333E-05	0.000156371
23	HRUM	3.88097E-05	0.000115946
24	INCO	0.001106969	0.002109734
25	ITMG	0.001835609	0.004919636
26	KKGI	0.000020104	2.45627E-05

27	MBAP	1.80509E-05	0.000103232
28	MDKA	0.002562566	0.00268512
29	MEDC	0.004351518	0.005685567
30	MITI	0	0
31	MYOH	8.43731E-05	0.000259513
32	PKPK	7.56444E-05	0.000588178
33	PSAB	0.000755715	0.000542009
34	PTBA	0.005728198	0.012062705
35	PTRO	0.000573135	0.000782546
36	RUIS	3.59048E-05	4.1013E-05
37	SMMT	2.13672E-05	2.20148E-05
38	SMRU	0	0
39	TINS	0.00249207	0.007362558
40	TOBA	0.001101779	1.22825E-05
41	ZINC	0.005753817	0.004752238

Lampiran 5

Hasil Pengolahan SPSS

Hasil Analisis Statistik Deskriptif *Abnormal Return Saham*

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
AARSBLM	41	-.025630	.017533	-.00441613	.007898191
AARSSDH	41	-.106332	.052192	-.00250533	.020475740
Valid N (listwise)	41				

Hasil Analisis Statistik Deskriptif *Trading Volume Activity*

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
TVASBLM	41	.000000	.006558	.00114848	.001937682
TVASSDH	41	.000000	.013509	.00196785	.003304299
Valid N (listwise)	41				

Hasil Uji Normalitas *Abnormal Return Saham*

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
AARSBLM	.163	41	.008	.939	41	.029
AARSSDH	.247	41	.000	.642	41	.000

a. Lilliefors Significance Correction

Hasil Uji Normalitas *Trading Volume Activity*

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
TVASBLM	.328	41	.000	.652	41	.000
TVASSDH	.321	41	.000	.659	41	.000

a. Lilliefors Significance Correction

Hasil Uji Wilcoxon *Signed Rank Test Abnormal Return Saham*

Ranks

		N	Mean Rank	Sum of Ranks
TVASSDH - TVASBLM	Negative Ranks	7 ^a	16.43	115.00
	Positive Ranks	30 ^b	19.60	588.00
	Ties	4 ^c		
	Total	41		

- a. TVASSDH < TVASBLM
- b. TVASSDH > TVASBLM
- c. TVASSDH = TVASBLM

Test Statistics^a

	AARSSDH - AARSBLM
Z	-1.384 ^b
Asymp. Sig. (2-tailed)	.166

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

Hasil Uji Wilcoxon Signed Rank Test Trading Volume Activity

Ranks

		N	Mean Rank	Sum of Ranks
TVASSDH - TVASBLM	Negative Ranks	7 ^a	16.43	115.00
	Positive Ranks	30 ^b	19.60	588.00
	Ties	4 ^c		
	Total	41		

- a. TVASSDH < TVASBLM
- b. TVASSDH > TVASBLM
- c. TVASSDH = TVASBLM

Test Statistics^a

	TVASSDH - TVASBLM
Z	-3.568 ^b
Asymp. Sig. (2-tailed)	.000

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

RIWAYAT HIDUP



Putu Sintya Indriani Putri lahir di kota Singaraja pada tanggal 28 Maret 1999. Penulis terlahir dari pasangan suami istri Bapak I Ketut Taruna dan Ibu Luh Sumentari. Penulis berkebangsaan Indonesia dan beragama Hindu. Penulis tinggal di Banjar Ketewel, Desa Penarukan, Kecamatan Buleleng, Kabupaten Buleleng, Provinsi Bali.

Penulis menyelesaikan pendidikan sekolah dasar di SDN 2 Penarukan dan lulus pada tahun 2011. Penulis melanjutkan pendidikan di SMPN 2 Singaraja dan lulus pada tahun 2014. Pada tahun 2017 penulis lulus dari SMAN 3 Singaraja jurusan Matematika Ilmu Alam (MIA). Selanjutnya, mulai tahun 2017 sampai dengan penulisan skripsi ini, penulis masih terdaftar sebagai mahasiswi Program Studi S1 Akuntansi di Universitas Pendidikan Ganesha.

