

Lampiran 1

Rata-Rata nilai *Abnormal Return* periode 2016-2020

Tahun	Januari	Februari	Maret	April	Mei	Juni	Juli	Agustus	September	Oktober	November	Desember
2016	0,00526	0,00968	-0,00888	-0,00793	-0,00639	0,00383	-0,00242	0,00337	0,00097	-0,00545	-0,02488	0,00322
2017	-0,00773	0,00001	-0,00138	-0,00018	0,00871	0,00484	-0,00555	- 0,00062	-0,00412	-0,00473	0,00887	0,02013
2018	-0,01490	- 0,00368	-0,02410	-0,01559	-0,00319	- 0,01598	0,00376	0,00545	0,00094	-0,00052	0,00891	-0,00601
2019	0,00259	- 0,01792	0,00892	0,00236	0,00239	0,00754	0,00334	- 0,01638	-0,00254	0,00764	0,00631	0,01239
2020	0,00532	- 0,00366	-0,04662	-0,00653	0,00919	0,00991	0,01211	0,00912	-0,03527	0,01936	0,02267	-0,00664

Lampiran 2

Rata-Rata Nilai Trading Volume Activity Periode 2016-2020

Tahun	Januari	Februari	Maret	April	Mei	Juni	Juli	Agustus	September	Oktober	November	Desember
2016	0,03096	0,03906	0,04249	0,03912	0,03344	0,04139	0,03354	0,04833	0,05850	0,07022	0,08276	0,05671
2017	0,06174	0,06461	0,09114	0,05138	0,04940	0,02537	0,02934	0,03972	0,03741	0,05923	0,05973	0,04537
2018	0,06211	0,05719	0,04202	0,03549	0,04217	0,02816	0,04386	0,02957	0,02389	0,04239	0,03742	0,02960
2019	0,04256	0,04416	0,02804	0,02832	0,04500	0,03122	0,07879	0,08282	0,06979	0,07608	0,06703	0,05928
2020	0,06407	0,05712	0,10244	0,10689	0,09605	0,14973	0,11108	0,11357	0,09916	0,09911	0,17501	0,16596

Uji Normalitas *Abnormal Return*

		Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Ab_Januari	Statistic	df	Sig.	Statistic	df	Sig.
Ab_SelainJanuari	AB_Januari	.290	5	.196	.841	5	.168
	AB_SelainJanuari	.247	5	.200*	.945	5	.705

*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

Uji Normalitas Trading Volume Activity

		Tests of Normality					
		Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	TVA Januari	Statistic	df	Sig.	Statistic	df	Sig.
TVA_selainJanuari	TVA_Januari	.338	5	.063	.817	5	.112
	TVA_SelainJanuari	.289	5	.199	.835	5	.153

a. Lilliefors Significance Correction

Hasil Uji One Way ANOVA *Abnormal Return***Descriptives**

Ab_SelainJanuari

	N	Mean	Std. Deviation	Std. Error	95% Confidence Interval for Mean		Minimum	Maximum
					Lower Bound	Upper Bound		
AB_Januari	5	-.0018920	.00903525	.00404068	-.0131107	.0093267	-.01490	.00532
AB_SelainJanuari	5	-.0016260	.00259616	.00116104	-.0048496	.0015976	-.00455	.00236
Total	10	-.0017590	.00626879	.00198237	-.0062434	.0027254	-.01490	.00532

Test of Homogeneity of Variances

		Levene Statistic	df1	df2	Sig.
Ab_SelainJanuari	Based on Mean	12.389	1	8	.008
	Based on Median	2.187	1	8	.177
	Based on Median and with adjusted df	2.187	1	4.447	.206
	Based on trimmed mean	11.000	1	8	.011

ANOVA

Ab_SelainJanuari

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	.000	1	.000	.004	.951
Within Groups	.000	8	.000		
Total	.000	9			

Hasil Uji One Way Anova *Trading Volume Activity*

Descriptives

TVA_selainJanuari

	N	Mean	Std. Deviation	Std. Error	95% Confidence Interval for Mean		Minimum	Maximum
					Lower Bound	Upper Bound		
TVA_Januari	5	.0522806	.01480577	.00662134	.0338968	.0706644	.03091	.06409
TVA_SelainJanuari	5	.0408753	.01765380	.00789502	.0189552	.0627954	.01160	.05550
Total	10	.0465780	.01649468	.00521607	.0347784	.0583775	.01160	.06409

Test of Homogeneity of Variances

		Levene Statistic	df1	df2	Sig.
TVA_selainJanuari	Based on Mean	.017	1	8	.899
	Based on Median	.007	1	8	.934
	Based on Median and with adjusted df	.007	1	7.880	.934
	Based on trimmed mean	.013	1	8	.911

ANOVA

TVA_selainJanuari

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	.000	1	.000	1.225	.301
Within Groups	.002	8	.000		
Total	.002	9			

Skripsi Ombri Absalom

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