

LAMPIRAN

Lampiran Hasil Perhitungan

No	Return Saham Sebelum	Abnormal Return Sebelum	Return Saham Selama	Abnormal Return Selama
1	-0.017	-0.013	-0.033	0.017
2	-0.005	-0.001	0.000	-0.003
3	-0.001	-0.015	-0.007	0.038
4	-0.002	0.006	-0.055	-0.005
5	-0.022	-0.014	-0.011	0.017
6	0.004	0.002	-0.050	0.002
7	-0.013	-0.008	0.042	0.021
8	0.004	-0.001	0.031	0.080
9	-0.004	0.002	0.055	0.068
10	-0.005	0.003	0.116	0.014
11	0.005	0.000	0.030	-0.018
12	-0.014	-0.013	-0.024	0.005
13	-0.011	-0.016	0.077	0.048
14	-0.010	-0.010	-0.008	0.008
15	-0.006	0.000	0.034	0.020
16	0.000	0.003	0.002	-0.018
17	-0.011	-0.006	0.011	-0.030
18	-0.001	0.006	-0.016	-0.009
19	-0.010	-0.010	0.024	0.056
20	-0.052	-0.040	0.017	0.012
21	0.022	0.012	-0.012	-0.006
22	0.043	0.024	0.018	0.001
23	-0.009	-0.010	-0.014	0.003
24	-0.014	-0.011	-0.025	0.006
25	-0.019	-0.025	0.015	-0.019
26	-0.016	-0.022	-0.004	0.008
27	-0.013	-0.015	-0.012	0.004
28	-0.021	-0.020	0.028	0.013
29	-0.002	-0.002	0.004	-0.001
30	-0.027	-0.020	-0.012	0.010
31	-0.038	-0.047	0.020	0.016
32	0.012	0.010	0.024	0.020
33	0.072	0.066	0.022	0.014
34	0.030	0.023	-0.004	-0.037
35	0.030	0.036	-0.007	0.016
36	0.003	-0.002	-0.001	-0.007

37	-0.010	-0.013	0.032	0.037
38	-0.024	-0.026	-0.003	-0.001
39	0.044	0.042	-0.002	-0.011
40	0.014	0.019	-0.025	-0.014
41	0.015	0.017	0.007	0.014
42	-0.009	-0.016	0.000	0.009
43	-0.015	-0.005	0.019	0.020
44	-0.002	-0.005	0.017	0.017
45	-0.017	-0.008	0.013	0.005
46	0.009	0.001	-0.009	-0.009
47	-0.003	-0.003	0.011	-0.007
48	-0.015	-0.019	0.012	0.009
49	-0.023	-0.028	0.002	-0.014
50	-0.015	-0.008	0.008	0.000
51	0.054	0.054	0.011	-0.009
52	-0.009	-0.010	0.027	0.008
53	-0.015	-0.008	0.001	0.006
54	-0.005	-0.004	-0.004	-0.010
55	-0.016	-0.016	0.027	0.002
56	0.027	0.024	0.066	0.073
57	0.011	0.012	-0.020	0.003
58	-0.027	-0.009	-0.039	-0.025
59	-0.006	-0.003	-0.015	-0.021
60	-0.007	-0.007	-0.017	-0.004
61	-0.004	0.005	0.034	-0.001
62	-0.008	0.012	0.004	0.004
63	-0.012	-0.003	0.003	0.016
64	0.015	0.008	0.013	0.009
65	-0.010	-0.020	0.012	0.017
66	0.021	0.020	-0.009	-0.001
67	-0.006	-0.009	0.004	-0.013
68	-0.011	-0.003	-0.012	0.002
69	-0.013	-0.014	0.020	0.018
70	-0.013	-0.006	0.002	0.002
71	-0.018	-0.012	0.004	0.003
72	-0.001	0.000	0.003	0.001
73	-0.012	-0.012	0.010	-0.001
74	0.000	-0.003	0.001	0.000
75	0.032	0.025	-0.003	-0.006
76	-0.006	-0.008	-0.003	-0.003

77	-0.012	-0.002	-0.008	-0.026
78	-0.012	0.001	0.027	0.031
79	-0.011	-0.007	-0.015	-0.011
80	-0.027	-0.010	0.007	0.000
81	-0.032	-0.005	0.051	0.048
82	-0.047	-0.032	-0.010	-0.010
83	0.031	0.048	0.007	0.002
84	0.055	0.025	0.012	0.016
85	0.018	-0.006	0.016	0.021
86	0.049	0.051	0.086	0.074
87	-0.023	0.002	0.119	0.120
88	-0.071	-0.005	0.122	0.115
89	0.036	0.020	-0.017	-0.005
90	-0.051	-0.039	-0.034	-0.041

Lampiran Output SPSS

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Abnormal Return Sebelum Covid-19	90	-.0470	.0660	-.001400	.0196999
Abnormal Return Selama Covid-19	90	-.0410	.1200	.009144	.0276164
Valid N (listwise)	90				

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Return Saham Sebelum Covid-19	90	-.0710	.0720	-.003389	.0237017
Return Saham Selama Covid-19	90	-.0550	.1220	.009333	.0314235
Valid N (listwise)	90				

One-Sample Kolmogorov-Smirnov Test

	N	Normal Parameters ^{a,b}		Kolmogorov -Smirnov Z	Asymp. Sig. (2-tailed)
		Mean	Std. Deviation		
Abnormal Return Sebelum Covid-19	90	-.001400	.0196999	1.481	.025
Abnormal Return Selama Covid-19	90	.009144	.0276164	1.902	.001
Return Saham Sebelum Covid-19	90	-.003389	.0237017	1.569	.015
Return Saham Selama Covid-19	90	.009333	.0314235	1.269	.080

a. Test distribution is Normal.

b. Calculated from data.

Test Statistics^a

	Z	Asymp. Sig. (2-tailed)
Return Saham Selama Covid-19 - Return Saham Sebelum Covid-19	-2.749 ^b	.006
Abnormal Return Selama Covid-19 - Abnormal Return Sebelum Covid-19	-2.936 ^b	.003

a. Wilcoxon Signed Ranks Test

b. Based on negative ranks.