

Lampiran 5: Perhitungan Trading Volume Activity

No.	Kode	Tanggal	Hari	Volume Perdagangan Saham
1	ANTM	31-Jan-17	t-7	101,645,300
		30-Jan-17	t-6	68,393,700
		27-Jan-17	t-5	57,687,700
		26-Jan-17	t-4	74,909,100
		25-Jan-17	t-3	99,975,500
		24-Jan-17	t-2	274,193,800
		23-Jan-17	t-1	87,451,000
		19-Jan-17	t+1	163,836,300
		18-Jan-17	t+2	31,798,300
		17-Jan-17	t+3	48,280,000
		16-Jan-17	t+4	94,797,700
		13-Jan-17	t+5	249,158,500
		12-Jan-17	t+6	26,714,800
		11-Jan-17	t+7	54,071,100
2	ASRI	31-Jan-17	t-7	26,353,600
		30-Jan-17	t-6	23,845,900
		27-Jan-17	t-5	22,579,300
		26-Jan-17	t-4	42,609,200
		25-Jan-17	t-3	62,968,000
		24-Jan-17	t-2	46,745,400
		23-Jan-17	t-1	62,798,700
		19-Jan-17	t+1	245,015,900
		18-Jan-17	t+2	79,093,400
		17-Jan-17	t+3	31,595,700
		16-Jan-17	t+4	27,578,700
		13-Jan-17	t+5	16,420,700
		12-Jan-17	t+6	103,181,700
		11-Jan-17	t+7	31,828,000
3	BBCA	31-Jan-17	t-7	7389300
		30-Jan-17	t-6	6,734,600
		27-Jan-17	t-5	7,511,100
		26-Jan-17	t-4	10,721,200
		25-Jan-17	t-3	6,632,300
		24-Jan-17	t-2	7,250,200
		23-Jan-17	t-1	4,392,400
		19-Jan-17	t+1	6,872,100
		18-Jan-17	t+2	18,682,100
		17-Jan-17	t+3	4,473,700
		16-Jan-17	t+4	12,407,900
		13-Jan-17	t+5	13,902,500
		12-Jan-17	t+6	6,156,200
		11-Jan-17	t+7	8,754,500
4	BBNI	31-Jan-17	t-7	19,780,300
		30-Jan-17	t-6	28,483,800

		27-Jan-17	t-5	60,702,700
		26-Jan-17	t-4	32,743,100
		25-Jan-17	t-3	25,846,700
		24-Jan-17	t-2	10,048,300
		23-Jan-17	t-1	17,986,900
		19-Jan-17	t+1	12,431,800
		18-Jan-17	t+2	20,682,700
		17-Jan-17	t+3	18,352,200
		16-Jan-17	t+4	17,422,600
		13-Jan-17	t+5	10,899,900
		12-Jan-17	t+6	5,229,800
		11-Jan-17	t+7	12,116,600
5	BBRI	31-Jan-17	t-7	13,676,600
		30-Jan-17	t-6	11,857,700
		27-Jan-17	t-5	9,837,500
		26-Jan-17	t-4	17,099,700
		25-Jan-17	t-3	22868100
		24-Jan-17	t-2	12,019,100
		23-Jan-17	t-1	9,343,600
		19-Jan-17	t+1	16,740,700
		18-Jan-17	t+2	12,772,200
		17-Jan-17	t+3	7,867,400
		16-Jan-17	t+4	18,457,100
		13-Jan-17	t+5	20,088,000
		12-Jan-17	t+6	13,239,300
		11-Jan-17	t+7	13,661,800
6	BMRI	31-Jan-17	t-7	19027800
		30-Jan-17	t-6	17,720,200
		27-Jan-17	t-5	12,087,400
		26-Jan-17	t-4	24,723,000
		25-Jan-17	t-3	38,275,000
		24-Jan-17	t-2	41,637,200
		23-Jan-17	t-1	8,345,400
		19-Jan-17	t+1	36,372,000
		18-Jan-17	t+2	47,343,600
		17-Jan-17	t+3	31,022,600
		16-Jan-17	t+4	38,814,600
		13-Jan-17	t+5	28,114,400
		12-Jan-17	t+6	14,568,000
		11-Jan-17	t+7	34,363,600
7	BMTR	31-Jan-17	t-7	87,550,600
		30-Jan-17	t-6	43,440,600
		27-Jan-17	t-5	26,966,200
		26-Jan-17	t-4	60,982,500
		25-Jan-17	t-3	152,222,600
		24-Jan-17	t-2	19,738,100
		23-Jan-17	t-1	20,444,900
		19-Jan-17	t+1	53,859,400
		18-Jan-17	t+2	25,209,900

		17-Jan-17	t+3	30,022,400
		16-Jan-17	t+4	22,815,300
		13-Jan-17	t+5	23,754,100
		12-Jan-17	t+6	15,843,700
		11-Jan-17	t+7	23,313,900
8	ICBP	31-Jan-17	t-7	2,976,900
		30-Jan-17	t-6	1,782,100
		27-Jan-17	t-5	923,300
		26-Jan-17	t-4	2,818,800
		25-Jan-17	t-3	1,916,400
		24-Jan-17	t-2	3,841,900
		23-Jan-17	t-1	1,040,900
		19-Jan-17	t+1	4,785,000
		18-Jan-17	t+2	4,515,000
		17-Jan-17	t+3	2,273,700
		16-Jan-17	t+4	3,834,200
		13-Jan-17	t+5	4,278,600
		12-Jan-17	t+6	1,985,700
		11-Jan-17	t+7	2,354,800
9	INDF	31-Jan-17	t-7	5,304,400
		30-Jan-17	t-6	6,930,900
		27-Jan-17	t-5	4,757,000
		26-Jan-17	t-4	3,434,400
		25-Jan-17	t-3	5,232,200
		24-Jan-17	t-2	5,629,400
		23-Jan-17	t-1	5,644,600
		19-Jan-17	t+1	15,221,600
		18-Jan-17	t+2	6,164,100
		17-Jan-17	t+3	2,975,800
		16-Jan-17	t+4	3,164,100
		13-Jan-17	t+5	5,265,200
		12-Jan-17	t+6	4,348,600
		11-Jan-17	t+7	5,501,200
10	KLBF	31-Jan-17	t-7	13919800
		30-Jan-17	t-6	14945100
		27-Jan-17	t-5	10,166,200
		26-Jan-17	t-4	9,157,100
		25-Jan-17	t-3	10,645,600
		24-Jan-17	t-2	16,856,700
		23-Jan-17	t-1	13,202,800
		19-Jan-17	t+1	12,109,000
		18-Jan-17	t+2	6,764,300
		17-Jan-17	t+3	6,764,300
		16-Jan-17	t+4	6,647,400
		13-Jan-17	t+5	11,086,200
		12-Jan-17	t+6	20,213,500
		11-Jan-17	t+7	18,220,600
11	LPKR	31-Jan-17	t-7	117,801,800

		30-Jan-17	t-6	121,850,200
		27-Jan-17	t-5	34,407,300
		26-Jan-17	t-4	70,251,800
		25-Jan-17	t-3	80,700
		24-Jan-17	t-2	87,222,600
		23-Jan-17	t-1	34,580,200
		19-Jan-17	t+1	132,955,200
		18-Jan-17	t+2	74,772,400
		17-Jan-17	t+3	26,475,600
		16-Jan-17	t+4	41,026,100
		13-Jan-17	t+5	24,971,500
		12-Jan-17	t+6	24,249,000
		11-Jan-17	t+7	11,262,200
12	LSIP	31-Jan-17	t-7	29,713,900
		30-Jan-17	t-6	23,041,600
		27-Jan-17	t-5	35,492,400
		26-Jan-17	t-4	15,183,400
		25-Jan-17	t-3	11,869,900
		24-Jan-17	t-2	10,888,900
		23-Jan-17	t-1	4,300,600
		19-Jan-17	t+1	12,405,500
		18-Jan-17	t+2	35,974,400
		17-Jan-17	t+3	15,818,400
		16-Jan-17	t+4	20,772,100
		13-Jan-17	t+5	13,730,200
		12-Jan-17	t+6	12,723,600
		11-Jan-17	t+7	19,911,900
13	MNCN	31-Jan-17	t-7	13,810,200
		30-Jan-17	t-6	26,468,900
		27-Jan-17	t-5	4,468,900
		26-Jan-17	t-4	4,468,200
		25-Jan-17	t-3	5,739,500
		24-Jan-17	t-2	7,833,700
		23-Jan-17	t-1	6,343,900
		19-Jan-17	t+1	7,142,100
		18-Jan-17	t+2	7,927,100
		17-Jan-17	t+3	13,157,100
		16-Jan-17	t+4	13,863,300
		13-Jan-17	t+5	5,974,900
		12-Jan-17	t+6	4,821,000
		11-Jan-17	t+7	9,154,600
14	SMGR	31-Jan-17	t-7	2,641,700
		30-Jan-17	t-6	3,845,500
		27-Jan-17	t-5	7,711,800
		26-Jan-17	t-4	13,207,400
		25-Jan-17	t-3	7,299,900
		24-Jan-17	t-2	3,039,500
		23-Jan-17	t-1	2,721,900
		19-Jan-17	t+1	2,630,700

		18-Jan-17	t+2	3,817,000
		17-Jan-17	t+3	2,696,000
		16-Jan-17	t+4	3,475,200
		13-Jan-17	t+5	3,022,100
		12-Jan-17	t+6	8,310,200
		11-Jan-17	t+7	8,684,100
15	TLKM	31-Jan-17	t-7	57,849,200
		30-Jan-17	t-6	30,060,700
		27-Jan-17	t-5	47,240,400
		26-Jan-17	t-4	60,944,600
		25-Jan-17	t-3	47,799,100
		24-Jan-17	t-2	113,430,200
		23-Jan-17	t-1	77,653,500
		19-Jan-17	t+1	53,435,400
		18-Jan-17	t+2	56,558,200
		17-Jan-17	t+3	45,793,400
		16-Jan-17	t+4	42,188,800
		13-Jan-17	t+5	64,704,600
		12-Jan-17	t+6	45,738,500
		11-Jan-17	t+7	47,226,300
16	WSKT	31-Jan-17	t-7	17,299,900
		30-Jan-17	t-6	7,018,600
		27-Jan-17	t-5	3,710,700
		26-Jan-17	t-4	45,899,600
		25-Jan-17	t-3	20,398,200
		24-Jan-17	t-2	6,922,100
		23-Jan-17	t-1	15,793,700
		19-Jan-17	t+1	7,296,500
		18-Jan-17	t+2	19,309,300
		17-Jan-17	t+3	10,682,400
		16-Jan-17	t+4	10,189,600
		13-Jan-17	t+5	31,720,100
		12-Jan-17	t+6	12,668,900
		11-Jan-17	t+7	16,761,700

Lampiran 6 : Hasil Olahan Data

One-Sample Kolmogorov-Smirnov Test

		Abnormal Return	Trading Volume Activity
N		224	224
Normal Parameters ^{a,b}	Mean	-,0500769	28759579,02
	Std. Deviation	,01475008	38885409,172
	Absolute	,088	,233
Most Extreme Differences	Positive	,088	,215
	Negative	-,071	-,233
Kolmogorov-Smirnov Z		1,316	3,481
Asymp. Sig. (2-tailed)		,062	,000

a. Test distribution is Normal.

b. Calculated from data.

Paired Samples Test

	Paired Differences					t	df	Sig. (2-tailed)
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower	Upper			
Pair 1 AR Sebelum Pelantikan Presiden Amerika - AR Sesudah Pelantikan Presiden Amerika	-,00012705	,01932589	,00182612	-,00374564	,00349153	-,070	111	,945

Test Statistics^a

	TVA Sesudah Pelantikan Presiden Amerika - TVA Sebelum Pelantikan Presiden Amerika
Z	-,903 ^b
Asymp. Sig. (2-tailed)	,367

a. Wilcoxon Signed Ranks Test

b. Based on positive ranks.