

LAMPIRAN

Lampiran 1 Daftar Sampel Perusahaan

No	KODE	NAMA PERUSAHAAN
1	AKSI	Maming Enam Sembilan Mineral Tbk
2	ASSA	Adi Sarana Armada Tbk
3	BIRD	Blue Bird Tbk
4	BPTR	Batavia Prosperindo Trans Tbk
5	DEAL	Dewata Freightinternational Tbk
6	HELI	Jaya Trishindo Tbk
7	IPCM	Jasa Armada Indonesia Tbk
8	JAYA	Armada Berjaya Trans Tbk
9	LRNA	Eka Sari Lorena Transport Tbk
10	NELY	Pelayaran Nelly Dwi Putri Tbk
11	PORT	Nusantara Pelabuhan Handal Tbk
12	SAFE	Steady Safe Tbk
13	SDMU	Sidomulyo Selaras Tbk
14	TAXI	Express Transindo Utama Tbk
15	TCPI	Transcoal Pacific Tbk
16	TMAS	Temas Tbk
17	TNCA	Trimuda Nuansa Citra Tbk
18	TRUK	Guna Timur Raya Tbk
19	WEHA	WEHA Transportasi Indonesia Tbk

Lampiran 2 Hasil Analisis Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Abnormal return sbelum	19	-.198	.089	-.03624	.069335
Abnormal return sesudah	19	-.125	.417	.04258	.127720
Frekuensi sbelum	19	2.8	5544.8	515.497	1318.2487
Frekuensi sesudah	19	.2	3993.9	358.195	950.4154
Market sbelum	19	32875.0	31312500.0	2391835.395	7135091.1001
Market sesudah	19	26875.0	23175000.0	1687375.329	5247318.6426
Valid N (listwise)	19				

Lampiran 3 Hasil Pengujian Normalitas

One-Sample Kolmogorov-Smirnov Test

		Abnormal return sbelum	Abnormal return sesudah	Frekuensi sebelum	Frekuensi sesudah	Market sebelum	Market sesudah
N		19	19	19	19	19	19
Normal Parameters ^{a,b}	Mean	-.03624	.04258	515.497	358.195	2391835.395	1687375.329
	Std. Deviation	.069335	.127720	1318.2487	950.4154	7135091.1001	5247318.6426
Most Extreme Differences	Absolute	.159	.139	.401	.420	.397	.408
	Positive	.088	.139	.401	.420	.397	.408
	Negative	-.159	-.123	-.349	-.353	-.370	-.376
Kolmogorov-Smirnov Z		.691	.607	1.749	1.830	1.732	1.778
Asymp. Sig. (2-tailed)		.726	.855	.004	.002	.005	.004

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 4 Hasil Uji-t Berpasangan

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	Abnormal return sbelum - Abnormal return sesudah	-.078822	.119271	.027363	-.136309	-.021335	-2.881	18	.010
Pair 2	Frekuensi sebelum - Frekuensi sesudah	157.3019	371.0374	85.1218	-21.5324	336.1362	1.848	18	.081
Pair 3	Market sebelum - Market sesudah	704460.066	1960040.97	449664.2391	-240249.4445	1649169.576	1.567	18	.135

Lampiran 5 Hasil Uji Wilcoxon

		Ranks		
		N	Mean Rank	Sum of Ranks
Frekuensi sesudah - Frekuensi sebelum	Negative Ranks	19 ^a	10.00	190.00
	Positive Ranks	0 ^b	.00	.00
	Ties	0 ^c		
	Total	19		
Market sesudah - Market sebelum	Negative Ranks	13 ^d	9.46	123.00
	Positive Ranks	4 ^e	7.50	30.00
	Ties	2 ^f		
	Total	19		

a. Frekuensi sesudah < Frekuensi sebelum

b. Frekuensi sesudah > Frekuensi sebelum

c. Frekuensi sesudah = Frekuensi sebelum

d. Market sesudah < Market sebelum

e. Market sesudah > Market sebelum

f. Market sesudah = Market sebelum

Test Statistics^a

	Frekuensi sesudah - Frekuensi sebelum	Market sesudah - Market sebelum
Z	-3.823 ^b	-2.201 ^b
Asymp. Sig. (2-tailed)	.000	.028

a. Wilcoxon Signed Ranks Test

b. Based on positive ranks.

Lampiran 6 Tabel Wilcoxon nilai α

n	alpha values						
	0.001	0.005	0.01	0.025	0.05	0.10	0.20
5	--	--	--	--	--	0	2
6	--	--	--	--	0	2	3
7	--	--	--	0	2	3	5
8	--	--	0	2	3	5	8
9	--	0	1	3	5	8	10
10	--	1	3	5	8	10	14
11	0	3	5	8	10	13	17
12	1	5	7	10	13	17	21
13	2	7	9	13	17	21	26
14	4	9	12	17	21	25	31
15	6	12	15	20	25	30	36
16	8	15	19	25	29	35	42
17	11	19	23	29	34	41	48
18	14	23	27	34	40	47	55
19	18	27	32	39	46	53	62
20	21	32	37	45	52	60	69
21	25	37	42	51	58	67	77
22	30	42	48	57	65	75	86
23	35	48	54	64	73	83	94
24	40	54	61	72	81	91	104
25	45	60	68	79	89	100	113
26	51	67	75	87	98	110	124
27	57	74	83	96	107	119	134

n	alpha values						
	0.001	0.005	0.01	0.025	0.05	0.10	0.20
28	64	82	91	105	116	130	145
29	71	90	100	114	126	140	157
30	78	98	109	124	137	151	169
31	86	107	118	134	147	163	181
32	94	116	128	144	159	175	194
33	102	126	138	155	170	187	207
34	111	136	148	167	182	200	221
35	120	146	159	178	195	213	235
36	130	157	171	191	208	227	250
37	140	168	182	203	221	241	265
38	150	180	194	216	235	256	281
39	161	192	207	230	249	271	297
40	172	204	220	244	264	286	313
41	183	217	233	258	279	302	330
42	195	230	247	273	294	319	348
43	207	244	261	288	310	336	365
44	220	258	276	303	327	353	384
45	233	272	291	319	343	371	402
46	246	287	307	336	361	389	422
47	260	302	322	353	378	407	441
48	274	318	339	370	396	426	462
49	289	334	355	388	415	446	482
50	304	350	373	406	434	466	503