

Lampiran 1 : Uji Beda *Cumulative Abnormal Return* Sektor Keuangan

**T-Test**

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std Error Mean
Pair 1	sebelum	-.021666	6	.0187199	.0076424
	sesudah	-.001350	6	.0330761	.0135033

**Paired Samples Correlation**

		N	Correlation	Sig.
Pair 1	sebelum & sesudah	6	-.295	0.57

**Paired Samples Test**

		Paired Differences					t
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference		
					Lower	Upper	
Pair 1	sebelum - sesudah	-.020316	.0425447	.0173688	-.064964	.024332	-1.170

**Paired Samples Test**

		df	Sig.(2tailed)
Pair 1	sebelum - sesudah	5	0.295

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Lampiran 2 : Uji Beda *Cumulative Abnormal Return* Sektor Non Keuangan

**T-Test**

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std Error Mean
Pair 1	CAR_sebelum	.008493	39	.0324890	.0052024
	CAR_sesudah	-.018287	39	.0442105	.0070793

**Paired Samples Correlation**

		N	Correlation	Sig.
Pair 1	CAR_sebelum & CAR_sesudah	39	.311	.054

**Paired Samples Test**

		Paired Differences					t
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference		
					Lower	Upper	
Pair 1	CAR_sebelum - CAR_sesudah	.026780	.0460030	.0073664	.011867	.041692	3.635

**Paired Samples Test**

		df	Sig.(2tailed)
Pair 1	CAR_sebelum - CAR_sesudah	38	0.001

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Lampiran 3 : Uji Beda rata-rata *Abnormal Return* Sektor Keuangan

**T-Test**

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std Error Mean
Pair 1	sebelum	-.00309529	7	.002777304	.00104972
	sesudah	-.00019271	7	.004360525	.00164812

**Paired Samples Correlation**

		N	Correlation	Sig.
Pair 1	sebelum & sesudah	7	-.214	0.645

**Paired Samples Test**

		Paired Differences					t
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the		
					Lower	Upper	
Pair 1	sebelum - sesudah	-.00290257	.005648380	.00213489	-.00812645	.0023131	-1.360

**Paired Samples Test**

		df	Sig.(2tailed)
Pair 1	sebelum - sesudah	6	0.223



Lampiran 4 : Uji Beda Rata-rata *Abnormal Return* Sektor Non Keuangan

**T-Test**

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std Error Mean
Pair 1	CAR_sebelum	.00142371	7	.004601827	.00173933
	CAR_sesudah	-.00299500	7	.008210552	.00310330

**Paired Samples Correlation**

		N	Correlation	Sig.
Pair 1	CAR_sebelum & CAR_sesudah	7	-.529	.222

**Paired Samples Test**

		Paired Differences					t
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the		
					Lower	Upper	
Pair 1	CAR_sebelum - CAR_sesudah	.00441871	.011337598	.00428521	-.00606681	.01490424	1.031

**Paired Samples Test**

		df	Sig.(2tailed)
Pair 1	CAR_sebelum - CAR_sesudah	6	0.342

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Lampiran 5 : Uji Beda *Trading Volume Activity* Sektor Keuangan

**T-Test**

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std Error Mean
Pair 1	TVA_sebelum	.00028757	7	.000075361	.00002848
	TVA_sesudah	.00033029	7	.000129582	.00004898

**Paired Samples Correlation**

		N	Correlation	Sig.
Pair 1	TVA_sebelum & TVA_sesudah	7	.287	.533

**Paired Samples Test**

		Paired Differences					t
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the		
					Lower	Upper	
Pair 1	TVA_sebelum - TVA_sesudah	-.00004271	.000129866	.0004908	-.00016282	.00007739	-.870

**Paired Samples Test**

		df	Sig.(2tailed)
Pair 1	TVA_sebelum - TVA_sesudah	6	0.418

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Lampiran 6 : Uji Beda *Trading Volume Activity* Sektor Non Keuangan

**T-Test**

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std Error Mean
Pair 1	TVA_sebelum	.00038243	7	.000226424	.0008558
	TVA_sesudah	.00035100	7	.000130389	.00004928

**Paired Samples Correlation**

		N	Correlation	Sig.
Pair 1	TVA_sebelum & TVA_sesudah	7	-.793	.033

**Paired Samples Test**

		Paired Differences					t
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the		
					Lower	Upper	
Pair 1	TVA_sebelum - TVA_sesudah	.00003143	.000339280	.00012824	-.00028235	.00034521	.245

**Paired Samples Test**

		df	Sig.(2tailed)
Pair 1	TVA_sebelum - TVA_sesudah	6	0.815

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