



Lampiran

Lampiran 2 Data Mean Bid Ask Spread Sebelum & Sesudah

Kode Saham	Mean Bid Ask Spread Sebelum <i>Kep-00023/BEI/04-2016</i>	Mean Bid Ask Spread Sesudah <i>Kep-00023/BEI/04-2016</i>
AALI	0,00339	0,00314
ANTM	0,00710	0,00709
ASRI	0,00287	0,00231
BBNI	0,00234	0,00223
BBRI	0,00323	0,00302
BMRI	0,00276	0,00219
BSDE	0,00501	0,00434
CPIN	0,13657	0,00399
GGRM	0,01934	0,00239
ICBP	0,13758	0,00372
INCO	0,00397	0,00315
INDF	0,00368	0,00346
JSMR	0,00637	0,00456
KLBF	0,00461	0,00397
LPKR	0,01134	0,00528
LPPF	0,00605	0,00557
LSIP	0,01911	0,00463
MYRX	0,00834	0,00775
PWON	0,01174	0,00848
SCMA	0,01030	0,01014
SILO	0,00467	0,00404
SMRA	0,00747	0,00452
SRIL	0,00695	0,00750
SSMS	0,00426	0,00408
TLKM	0,00277	0,00127
UNVR	0,00296	0,00244

WSKT	0,00659	0,00401
Rata Rata	0.01635	0.00528

Lampiran 3 Data Mean Depth Sebelum & Sesudah

Kode Saham	Mean Depth Sebelum <i>Kep-00023/BEI/04-2016</i>	Mean Depth Sesudah <i>Kep-00023/BEI/04-2016</i>
AALI	49483	50183
ANTM	4415700	4615700
ASRI	1258693	1358693
BBNI	751583	766583
BBRI	561920	572920
BMRI	633390	654390
BSDE	865480	896480
CPIN	142670	153670
GGRM	19457	20157
ICBP	61460	62560
INCO	172717	183717
INDF	480887	491887
JSMR	307737	318737
KLBF	991860	1001860
LPKR	1249717	1359717
LPPF	120937	131937
LSIP	415223	426223
MYRX	589797	599797
PWON	3935670	4025670
SCMA	226183	237183
SILO	25417	26717
SMRA	658047	669047
SRIL	996327	1006327

SSMS	160280	171280
TLKM	1722260	1832260
UNVR	37647	38747
WSKT	386383	397383
Rata Rata	786553	840941

Lampiran 4 Data Mean Volume Perdagangan Sebelum & Sesudah

Kode Saham	Mean Volume Perdagangan Sebelum <i>Kep-00023/BEI/04- 2016</i>	Mean Volume Perdagangan Sesudah <i>Kep-00023/BEI/04- 2016</i>
AALI	0,00089	0,00091
ANTM	0,00655	0,00750
ASRI	0,00323	0,00383
BBNI	0,00229	0,00379
BBRI	0,00157	0,00206
BMRI	0,00115	0,00212
BSDE	0,00185	0,00230
CPIN	0,00023	0,00450
GGRM	0,00053	0,00460
ICBP	0,00041	0,00066
INCO	0,00145	0,00167
INDF	0,00086	0,00091
JSMR	0,00047	0,00079
KLBF	0,00075	0,00102
LPKR	0,00209	0,00329

LPPF	0,00136	0,00210
LSIP	0,00218	0,00296
MYRX	0,00941	0,01041
PWON	0,00128	0,00194
SCMA	0,00049	0,00062
SILO	0,00192	0,00283
SMRA	0,00173	0,00197
SRIL	0,00469	0,00605
SSMS	0,00548	0,00646
TLKM	0,00106	0,00131
UNVR	0,00027	0,00036
WSKT	0,00249	0,00331
Rata Rata	0.00210	0,00297

Lampiran 5 Populasi Penelitian

No	Kode Saham	Nama Emiten
1	AALI	Astra Argo Lestari Tbk
2	ADHI	Adhi Karya Tbk
3	ADRO	Adaro Energy Tbk
4	AKRA	AKR Corporindo Tbk
5	ANTM	Aneka Tambang Tbk
6	ASII	Astra Internasional Tbk
7	ASRI	Alam Sutera Reality Tbk
8	BBCA	Bank Central Asia Tbk
9	BBNI	Bank Negara Indonesia Tbk
10	BBRI	Bank Rakyat Indonesia Tbk
11	BBTN	Bank Tabungan Negara Tbk
12	BMRI	Bank Mandiri Tbk
13	BMTR	Global Mediacom Tbk
14	BSDE	Bumi Serpong Damai Tbk
15	CPIN	Charoen Pokphand Indonesia Tbk
16	GGRM	Gudang Garam Tbk

17	HMSP	H.M. Sampoerna Tbk
18	ICBP	Indofood CBP Sukses Makmur Tbk
19	INCO	Vale Indonesia Tbk
20	INDF	Indofood Sukses Makmur Tbk
21	INTP	Indocement Tunggul Perkasa Tbk
22	JSMR	Jasa Marga Tbk
23	KLBF	Kalbe Farma Tbk
24	LPKR	Lippo Karawaci Tbk
25	LPPF	Matahari Department Store Tbk
26	LSIP	PP London Sumatera Indonesia Tbk
27	MNCN	Medai Nusantara Citra Tbk
28	MPPA	Matahari Putra Prima Tbk
29	MYRX	Hanson Internasional Tbk
30	PGAS	Perusahaan Gas Negara Tbk
31	PTBA	Tambang Batubara Bukit Asam Tbk
32	PTPP	PP Tbk
33	PWON	Pakuwon Jati Tbk
34	SCMA	Surya Citra Mandiri Tbk
35	SILO	Siloam Internasional Tbl
36	SMGR	Semen Indonesia Tbk
37	SMRA	Summarecon Agung Tbk
38	SRIL	Sri Rejeki Isman Tbk
39	SSMS	Sawit Sumbermas Sarana Tbk
40	TBIG	Tower Bersama Infrastructure Tbk
41	TLKM	Telekomunikasi Indonesia Tbk
42	UNTR	United Tractor Tbk
43	UNVR	Unilever Indonesia Tbk
44	WIKA	Wijaya Karya Tbk
45	WSKT	Waskita Karya Tbk

Lampiran 6 Sampel Penelitian

No	Kode Saham	Nama Emiten
1	AALI	Astra Argo Lestari Tbk
2	ANTM	Aneka Tambang Tbk
3	ASRI	Alam Sutera Reality Tbk
4	BBNI	Bank Negara Indonesia Tbk
5	BBRI	Bank Rakyat Indonesia Tbk

6	BMRI	Bank Mandiri Tbk
7	BSDE	Bumi Serpong Damai Tbk
8	CPIN	Charoen Pokphand Indonesia Tbk
9	GGRM	Gudang Garam Tbk
10	ICBP	Indofood CBP Sukses Makmur Tbk
11	INCO	Vale Indonesia Tbk
12	INDF	Indofood Sukses Makmur Tbk
13	JSMR	Jasa Marga Tbk
14	KLBF	Kalbe Farma Tbk
15	LPKR	Lippo Karawaci Tbk
16	LPPF	Matahari Department Store Tbk
17	LSIP	PP London Sumatera Indonesia Tbk
18	MYRX	Hanson Internasional Tbk
19	PWON	Pakuwon Jati Tbk
20	SCMA	Surya Citra Mandiri Tbk
21	SILO	Siloam Internasional Tbl
22	SMRA	Summarecon Agung Tbk
23	SRIL	Sri Rejeki Isman Tbk
24	SSMS	Sawit Sumbermas Sarana Tbk
25	TLKM	Telekomunikasi Indonesia Tbk
26	UNVR	Unilever Indonesia Tbk
27	WSKT	Waskita Karya Tbk

Lampiran 7 Populasi Yang Tidak Masuk Kriteria Sampel Penelitian

No	Kode Saham	Jenis Corporate Action & Tanggal Pelaksanaan
1	ADHI	Pembagian Dividen (15-4-2016)
2	ADRO	Pembagian Dividen (25-4-2016)
3	AKRA	Pembagian Dividen (9-5-2016)
4	ASII	Pembagian Dividen (4-5-2016)

5	BBCA	Pembagian Dividen (14-4-2016)
6	BBTN	Pembagian Dividen (19-4-2016)
7	BMTR	Pembagian Dividen (11-5-2016)
8	INTP	Pembagian Dividen (17-5-2016)
9	MNCN	Pembagian Dividen (11-5-2016)
10	MPPA	Pembagian Dividen (20-4-2016)
11	PGAS	Pembagian Dividen (15-4-2016)
12	PTBA	Pembagian Dividen (21-4-2016)
13	PTPP	Pembagian Dividen (10-5-2016)
14	HMSP	Pembagian Dividen (4-5-2016)
15	SMGR	Pembagian Dividen (20-5-2016)
16	TBIG	Pembagian Dividen (18-5-2016)
17	UNTR	Pembagian Dividen (2-5-2016)
18	WIKA	Pembagian Dividen (9-5-2016)

Lampiran 8 Hasil Statistik Deskriptif

Statistik Deskriptif Bid Ask Spread

	N	Minimum	Maximum	Mean	Std. Deviation
Mean_Bid_Ask_Sebelum	27	,00234	,13758	,0163470	,03508026
Mean_Bid_Ask_Sesudah	27	,00127	,01014	,0044174	,00213642
Valid N (listwise)	27				

Statistik Deskriptif Depth

	N	Minimum	Maximum	Mean	Std. Deviation
Mean_Depth_Sebelum	27	19457	4415700	786552,78	1073857,471
Mean_Depth_Sesudah	27	20157	4615700	817400,93	1115399,141
Valid N (listwise)	27				

Statistik Deskriptif Volume Perdagangan

	N	Minimum	Maximum	Mean	Std. Deviation
Mean_Volume_Sebelum	27	,00023	,00941	,0020993	,00214137
Mean_Volume_Sesudah	27	,00036	,01041	,0029730	,00238718
Valid N (listwise)	27				

Lampiran 9 Hasil Uji Normalitas

Uji Normalitas Data Awal Bid Ask Spread

		Mean_Bid_Ask_Sebelum	Mean_Bid_Ask_Sesudah
N		27	27
Normal Parameters ^{a,b}	Mean	,0163470	,0044174
	Std. Deviation	,03508026	,00213642
	Absolute	,404	,201
Most Extreme Differences	Positive	,404	,201
	Negative	-,345	-,112
Kolmogorov-Smirnov Z		2,100	1,045
Asymp. Sig. (2-tailed)		,000	,225

a. Test distribution is Normal.

b. Calculated from data.

		Inverse_Mean_Bid_Ask_Sebelum	Inverse_Mean_Bid_Ask_Sesudah
N		27	27
Normal Parameters ^{a,b}	Mean	193,7835	281,4378
	Std. Deviation	116,30205	144,34213
Most Extreme Differences	Absolute	,115	,174
	Positive	,115	,174
	Negative	-,077	-,103
Kolmogorov-Smirnov Z		,599	,903
Asymp. Sig. (2-tailed)		,866	,389

Uji Normalitas Data Transformasi Bid Ask Spread

		Mean_Depth_Sebelum	Mean_Depth_Sesudah
N		27	27
Normal Parameters ^{a,b}	Mean	786552,78	817400,93
	Std. Deviation	1073857,471	1115399,141
Most Extreme Differences	Absolute	,238	,248
	Positive	,237	,248
	Negative	-,238	-,237
Kolmogorov-Smirnov Z		1,234	1,286
Asymp. Sig. (2-tailed)		,095	,073

a. Test distribution is Normal.

b. Calculated from data.

Tabel 4.5 Uji Normalitas Data Depth

		Mean_Volume_Sebelum	Mean_Volume_Sesudah
N		27	27
Normal Parameters ^{a,b}	Mean	,0020993	,0029730
	Std. Deviation	,00214137	,00238718
Most Extreme Differences	Absolute	,242	,167
	Positive	,242	,167
	Negative	-,191	-,137
Kolmogorov-Smirnov Z		1,260	,865

Asymp. Sig. (2-tailed)

,084

,442

a. Test distribution is Normal.

b. Calculated from data.

Tabel 4.7 Uji Normalitas Data Volume Perdagangan

Lampiran 7 Hasil Uji t

Uji t Bid Ask Spread

	Paired Differences					t	df	Sig. (2-tailed)
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower	Upper			
Pair 1 Inverse_Mean_Bid_Ask_Sebelum - Inverse_Mean_Bid_Ask_Sesudah	-87,65434	112,08637	21,57103	-131,99423	-43,31445	-4,064	26	,000

Uji t Depth

	Paired Differences				t	df	Sig. (2-tailed)	
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower				Upper

Mean_Depth									
Pair 1	_Sebelum -	-30848,148	47986,243	9234,957	-49830,874	-11865,423	-3,340	26	,003
	Mean_Depth								
	_Sesudah								

	Paired Differences					t	d f	Sig. (2- tailed)	
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference					
				Lower	Upper				
Pair 1	Mean_Volume_Sebelum - Mean_Volume_Sesudah	-,00087370	,00103514	,00019921	-,00128319	-,00046422	-4,386	26	,000

Uji t Volume Perdagangan