

**Lampiran 5. Perhitungan Statistik Deskriptif Volume Perdagangan Saham dan Abnormal Return Sebelum dan Sesudah Pemilu Presiden 2014**

**Descriptive Statistics**

	N	Mean	Std. Deviation
AR Before	40	1,34994	1,091401
AR After	40	1,16764	,961487
TVA Before	40	,00178	,002373
TVA After	40	,00218	,002773
Valid N (listwise)	40		

**Lampiran 6. Uji Normalitas Variabel Volume Perdagangan Saham dan Abnormal Return Sebelum dan Sesudah Pemilu Presiden 2014**

**Tests of Normality**

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
TVAAfter	,098	40	,200 <sup>*</sup>	,983	40	,795
TVABefore	,095	40	,200 <sup>*</sup>	,985	40	,850

\*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

**Tests of Normality**

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
AR Before	,087	40	,200 <sup>*</sup>	,959	40	,156
AR After	,113	40	,200 <sup>*</sup>	,951	40	,084

\*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

### Lampiran 7. Uji Homogenitas Variabel Volume Perdagangan Saham dan Abnormal Return Sebelum dan Sesudah Pemilu Presiden 2014

#### Test of Homogeneity of Variances

Trading Volume Activity

Levene Statistic	df1	df2	Sig.
,140	1	78	,710

#### ANOVA

Trading Volume Activity

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	,000	1	,000	,262	,610
Within Groups	,000	78	,000		
Total	,000	79			

#### Test of Homogeneity of Variances

Abnormal Return

Levene Statistic	df1	df2	Sig.
1,444	1	78	,233

#### ANOVA

Abnormal Return

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	,665	1	,665	,628	,430
Within Groups	82,509	78	1,058		
Total	83,174	79			