

LAMPIRAN

Lampiran I

HARGA SAHAM

| Bulan | Perusahaan | | | | | | | | | | | |
|---------------|------------|-----------|-----------|------------|------------|-------------|------------|------------|------------|-----------|-----------|------------|
| | ANJT | BWPT | JAWA | LSIP | MGRO | SGRO | SIMP | SSMS | TBLA | UNSP | DSFI | BISI |
| Des-19 | 1000 | 157 | 92 | 1485 | 900 | 2380 | 432 | 845 | 995 | 101 | 100 | 1050 |
| Jan-21 | 865 | 115 | 86 | 1175 | 845 | 2400 | 368 | 800 | 835 | 91 | 96 | 1000 |
| Feb-21 | 720 | 86 | 86 | 970 | 750 | 2200 | 276 | 810 | 615 | 69 | 71 | 940 |
| Mar-21 | 610 | 71 | 87 | 840 | 630 | 2480 | 210 | 935 | 486 | 51 | 77 | 620 |
| Apr-21 | 500 | 80 | 65 | 710 | 685 | 2490 | 214 | 895 | 530 | 52 | 78 | 910 |
| Mei-21 | 432 | 77 | 69 | 690 | 680 | 2340 | 202 | 835 | 498 | 50 | 73 | 890 |
| Jun-21 | 488 | 89 | 68 | 830 | 690 | 2080 | 254 | 780 | 555 | 59 | 70 | 825 |

Lampiran II

ACTUAL RETURN ABNORMAL RETURN

| Bulan | Perusahaan | | | | | | | | | | | |
|---------------|---------------|---------------|--------------|---------------|--------------|--------------|---------------|--------------|--------------|---------------|--------------|--------------|
| | ANJT | BWPT | JAWA | LSIP | MGRO | SGRO | SIMP | SSMS | TBLA | UNSP | DSFI | BISI |
| Des-19 | 0,117 | 0,653 | -0,032 | 0,084 | 0,098 | 0,067 | 0,193 | -0,034 | 0,178 | 0,11 | -0,02 | -0,028 |
| Jan-21 | -0,135 | -0,268 | -0,065 | -0,209 | -0,061 | 0,008 | -0,148 | -0,053 | -0,161 | -0,099 | -0,04 | -0,048 |
| Feb-21 | -0,168 | -0,252 | 0 | -0,174 | -0,112 | -0,083 | -0,25 | 0,013 | -0,263 | -0,242 | -0,26 | -0,06 |
| Mar-21 | -0,153 | -0,174 | 0,012 | -0,134 | -0,16 | 0,127 | -0,239 | 0,154 | -0,21 | -0,261 | 0,085 | -0,34 |
| Apr-21 | -0,18 | 0,127 | -0,253 | -0,155 | 0,087 | 0,004 | 0,019 | -0,043 | 0,091 | 0,02 | 0,013 | 0,468 |
| Mei-21 | -0,136 | -0,038 | 0,062 | -0,028 | -0,007 | -0,06 | -0,056 | -0,067 | -0,06 | -0,038 | -0,064 | -0,022 |
| Jun-21 | 0,13 | 0,156 | -0,014 | 0,203 | 0,015 | -0,111 | 0,257 | -0,066 | 0,114 | 0,18 | -0,041 | -0,073 |

Lampiran IV

PERHITUNGAN ABNORMAL RETURN

$$AR_{i,t} = R_{i,t} - E(R_{i,t})$$

| Bulan | Perusahaan | | | | | | | | | | | |
|---------------|--------------|---------------|-------------|--------------|--------------|--------------|---------------|--------------|---------------|---------------|--------------|---------------|
| | ANJT | BWPT | JAWA | LSIP | MGRO | SGRO | SIMP | SSMS | TBLA | UNSP | DSFI | BISI |
| Des-19 | 0,069 | 0,605 | -0,08 | 0,036 | 0,05 | 0,019 | 0,145 | -0,082 | 0,13 | 0,062 | -0,068 | -0,076 |
| Jan-21 | -0,078 | -0,211 | -0,008 | -0,152 | -0,004 | 0,065 | -0,091 | 0,004 | -0,104 | -0,042 | 0,017 | 0,009 |
| Feb-21 | -0,086 | -0,17 | 0,082 | -0,092 | -0,03 | -0,001 | -0,168 | 0,095 | -0,181 | -0,16 | -0,178 | 0,022 |
| Mar-21 | 0,015 | -0,006 | 0,18 | 0,034 | 0,008 | 0,295 | -0,071 | 0,322 | -0,042 | -0,093 | 0,253 | -0,172 |
| Apr-21 | -0,219 | 0,088 | -0,292 | -0,194 | 0,048 | -0,035 | -0,02 | -0,082 | 0,052 | -0,019 | -0,026 | 0,429 |
| Mei-21 | -0,144 | -0,046 | 0,054 | -0,036 | -0,015 | -0,068 | -0,064 | -0,075 | -0,068 | -0,046 | -0,072 | -0,03 |
| Jun-21 | 0,098 | 0,124 | -0,046 | 0,171 | -0,017 | -0,143 | 0,225 | -0,098 | 0,082 | 0,148 | -0,073 | -0,105 |

Lampiran V

JUMLAH SAHAM DIPERDAGANGKAN

| Bulan | Perusahaan | | | | | | | | | | | |
|---------------|---------------|------------------|--------------|------------------|-----------------|----------------|------------------|------------------|------------------|-----------------|----------------|----------------|
| | ANJT | BWPT | JAWA | LSIP | MGRO | SGRO | SIMP | SSMS | TBLA | UNSP | DSFI | BISI |
| Des-19 | 3168300 | 1330671300 | 64000 | 272576500 | 62086400 | 1570000 | 320323400 | 1117013200 | 43891000 | 9624400 | 9554400 | 15868200 |
| Jan-21 | 401600 | 1574130300 | 694300 | 354026500 | 38601000 | 489500 | 232644100 | 1253249100 | 25665500 | 9488000 | 10996400 | 2302200 |
| Feb-21 | 265500 | 810740900 | 50300 | 169974100 | 29802900 | 326700 | 98491100 | 1124768800 | 39997800 | 2433400 | 3987300 | 674000 |
| Mar-21 | 122300 | 719818600 | 25200 | 381467700 | 27956300 | 1106200 | 119474000 | 613403300 | 100404200 | 12310300 | 4846500 | 6421900 |
| Apr-21 | 147800 | 521067000 | 864600 | 370641500 | 37960900 | 801500 | 80577400 | 158292500 | 43462900 | 18301800 | 3727000 | 3402900 |
| Mei-21 | 54500 | 141623600 | 274900 | 353053000 | 36088800 | 410800 | 179411500 | 8071000 | 63977400 | 16835800 | 3225200 | 1017100 |
| Jun-21 | 344600 | 1271933400 | 294100 | 747792300 | 75237900 | 3282800 | 274525600 | 42311200 | 171831400 | 26991400 | 7923100 | 1850600 |

Lampiran VI

JUMLAH SAHAM BEREDAR

| ANJT | BWPT | JAWA | LSIP | MGRO | SGRO | SIMP | SSMS |
|---------------|---------------|---------------|---------------|---------------|---------------|----------------|---------------|
| 3354175000 | 31525291000 | 3.774.685.500 | 6.822.863.965 | 3.554.445.700 | 1.890.000.000 | 15.816.310.000 | 9.525.000.000 |
| TBLA | UNSP | DSFI | BISI | | | | |
| 5.342.098.939 | 2.500.162.344 | 1.857.135.500 | 3.000.000.000 | | | | |

Lampiran VII

PERHITUNGAN TRADING VOLUME ACTIVITY

TVA = Σ saham perusahaan i yang diperdagangkan pada hari t

Σ saham perusahaan i yang beredar pada hari t

| Bulan | Perusahaan | | | | | | | | | | | |
|---------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| | ANJT | BWPT | JAWA | LSIP | MGRO | SGRO | SIMP | SSMS | TBLA | UNSP | DSFI | BISI |
| Des-19 | 0,000945 | 0,042210 | 0,000017 | 0,039951 | 0,017467 | 0,000831 | 0,020253 | 0,117272 | 0,008216 | 0,003850 | 0,005145 | 0,005289 |
| Jan-21 | 0,000120 | 0,049932 | 0,000184 | 0,051888 | 0,010860 | 0,000259 | 0,014709 | 0,131575 | 0,004804 | 0,003795 | 0,005921 | 0,000767 |
| Feb-21 | 0,000079 | 0,025717 | 0,000013 | 0,024912 | 0,008385 | 0,000173 | 0,006227 | 0,118086 | 0,007487 | 0,000973 | 0,002147 | 0,000225 |
| Mar-21 | 0,000037 | 0,022833 | 0,000007 | 0,055910 | 0,007865 | 0,000585 | 0,007554 | 0,064399 | 0,018795 | 0,004924 | 0,002610 | 0,002141 |
| Apr-21 | 0,000044 | 0,016529 | 0,000229 | 0,054323 | 0,010680 | 0,000424 | 0,005095 | 0,016619 | 0,008136 | 0,007320 | 0,002007 | 0,001134 |
| Mei-21 | 0,000016 | 0,004492 | 0,000073 | 0,051746 | 0,010153 | 0,000217 | 0,011343 | 0,000847 | 0,011976 | 0,006734 | 0,001737 | 0,000339 |
| Jun-21 | 0,000103 | 0,040346 | 0,000078 | 0,109601 | 0,021167 | 0,001737 | 0,017357 | 0,004442 | 0,032166 | 0,010796 | 0,004266 | 0,000617 |

Lampiran VIII
HASIL STATISTIK DESKRIPTIF

Descriptive Statistics

| | N | Minimum | Maximum | Mean | Std. Deviation |
|--------------------|---|---------|---------|-----------|----------------|
| HS_Sebelum | 3 | 632,750 | 794,750 | 716,83333 | 81,175864 |
| HS_Sesudah | 3 | 565,667 | 600,750 | 578,69444 | 19,205094 |
| TVA_Sebelum | 3 | ,016 | ,023 | ,02030 | ,003590 |
| TVA_Sesudah | 3 | ,008 | ,020 | ,01291 | ,006401 |
| AR_Sebelum | 3 | -,072 | ,068 | -,01811 | ,075003 |
| AR_Sesudah | 3 | -,051 | ,031 | -,01428 | ,041285 |
| Valid N (listwise) | 3 | | | | |

Lampiran IX
UJI NORMALITAS HARGA SAHAM

Tests of Normality

| | Kolmogorov-Smirnov ^a | | | Shapiro-Wilk | | |
|------------|---------------------------------|----|-------|--------------|----|------|
| | Statistic | df | Sig. | Statistic | df | Sig. |
| HS_Sebelum | ,167 | 12 | ,200* | ,840 | 12 | ,028 |
| HS_Sesudah | ,235 | 12 | ,065 | ,769 | 12 | ,004 |

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

a. Lilliefors Significance Correction

Lampiran X

UJI NORMALITAS *TRADING VOLUME ACTIVITY*

Tests of Normality

| | Kolmogorov-Smirnov ^a | | | Shapiro-Wilk | | |
|-------------|---------------------------------|----|------|--------------|----|------|
| | Statistic | df | Sig. | Statistic | df | Sig. |
| TVA Sebelum | ,324 | 12 | ,001 | ,623 | 12 | ,000 |
| TVA Sesudah | ,269 | 12 | ,017 | ,645 | 12 | ,000 |

a. Lilliefors Significance Correction

Lampiran XI

UJI NORMALITAS *ABNORMAL RETURN*

Tests of Normality

| | Kolmogorov-Smirnov ^a | | | Shapiro-Wilk | | |
|------------|---------------------------------|----|-------|--------------|----|------|
| | Statistic | df | Sig. | Statistic | df | Sig. |
| AR Sebelum | ,125 | 12 | ,200* | ,957 | 12 | ,737 |
| AR Sesudah | ,181 | 12 | ,200* | ,915 | 12 | ,247 |

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

a. Lilliefors Significance Correction

Lampiran XII**UJI WILCOXON SIGN RANK TEST HARGA SAHAM****Test Statistics^a**

| | HS_Sesudah - HS_Sebelum |
|------------------------|-------------------------|
| Z | -2,903 ^b |
| Asymp. Sig. (2-tailed) | ,004 |

a. Wilcoxon Signed Ranks Test

b. Based on positive ranks.

Lampiran XIII**UJI WILCOXON SIGN RANK TEST TRADING VOLUME ACTIVITY****Test Statistics^a**

| | TVA Sesudah - TVA Sebelum |
|------------------------|---------------------------|
| Z | -,078 ^b |
| Asymp. Sig. (2-tailed) | ,937 |

a. Wilcoxon Signed Ranks Test

b. Based on positive ranks.

Lampiran XIV

UJI PAIRED SAMPLE T-TEST ABNORMAL RETURN**Paired Samples Test**

| | | Paired Differences | | | 95% Confidence Interval of the Difference | | t | df | Sig. (2-tailed) |
|--------|-------------------------|--------------------|----------------|-----------------|---|------------|-------|----|-----------------|
| | | Mean | Std. Deviation | Std. Error Mean | Lower | Upper | | | |
| Pair 1 | AR Sebelum - AR Sesudah | -,003833333 | ,077477074 | ,022365705 | -,053059918 | ,045393251 | -,171 | 11 | ,867 |

Lampiran XV
DAFTAR RIWAYAT HIDUP

Nama : Hilda Melia

Tempat, Tanggal Lahir : Pagarawan, 21 Juni 1999

Jenis Kelamin : Perempuan

Agama : Islam

Status : Belum Menikah

Pendidikan Terakhir : S1 (Sarjana Ekonomi)

Alamat : Jl. Anggrek, Km. 8 Pagarawan.

Telp/WA : 0896-4346-3670

Email : hilda.melia81@gmail.com

Pendidikan Formal

- a. 2017 – 2021 : Universitas Bangka Belitung
(Fakultas Ekonomi Jurusan Manajemen)
- b. 2014 – 2017 : SMK N 1 Pangkalpinang
- c. 2011 – 2014 : SMPN 7 Pangkalpinang
- d. 2005 – 2011 : SDN 4 Pagarawan

Lampiran XVI**HASIL TOEFL**


EPT SCORE RECORD

Name of Institution : UPT BAHASA UNIVERSITAS BANGKA BELITUNG

| | | | |
|-----------------|--------------------------------|--------------------|--------------|
| Name | : HILDA MELIA | Sex | : F |
| DOB | : 21/06/1999 | Test Date | : 01/04/2021 |
| Native Country | : INDONESIA | From | : EPT USL |
| Native Language | : INDONESIA | Signed, | |
| Scaled Score | : Listening Comprehension | Head of UPT Bahasa | |
| | 43 | | |
| | Structure & Written Expression | | |
| | 47 | | |
| | Reading Comprehension | | |
| | 46 | | |
| | Total Score | | |
| | 453 | | |

Valid thru: 01/04/2023

Riwan Kusmiadi, S.T.P, M.Si





KEMENTERIAN PENDIDIKAN, KEBUDAYAAN, RISET DAN TEKNOLOGI

UNIVERSITAS BANGKA BELITUNG

FAKULTAS EKONOMI

JURUSAN MANAJEMEN

Kampus Terpadu Universitas Bangka Belitung
Balunijuk, Kabupaten Bangka Provinsi Kepulauan Bangka Belitung

Telepon (0717) 4260030, 42260031

Laman www.ubb.ac.id

KARTU REVISI
SIDANG SKRIPSI & UJIAN KOMPREHENSIF

Nama : Hilda Melia
NIM : 3021711006
Konsentrasi : Manajemen Keuangan
Judul Skripsi : Analisis Perbandingan Saham Sektor Pertanian Di Bursa Efek Indonesia Sebelum Dan Sesudah Pengumuman Corona Virus (Covid-19) Di Indonesia

| NAMA DEWAN PENGUJI | | REVISI / SARAN | PARAF |
|--------------------|---|-------------------------|----------------|
| 1 | Christianingrum S.Pd., M.M. (Ketua Penguji merangkap Anggota) | - Saran - Kesimpulan | Sebelum Revisi |
| | | | |
| | | | Setelah Revisi |
| 2. | Khairiyansyah, S.E., M.M. (Anggota Penguji I) | - Rensi tabel - Typo | Sebelum Revisi |
| | | | |
| | | | Setelah Revisi |
| 3. | Dr. Nizwan Zuhri, S.E., M.M. Anggota Penguji II (merangkap Pembimbing I) | Revisi pustaka | Sebelum Revisi |
| | | | |
| | | | Setelah Revisi |
| 4. | Dony Yanuar, S.E., M.M. Anggota Penguji III | - Revisi penulisan | Sebelum Revisi |
| | | | |
| | | | Setelah Revisi |

Mengetahui,
Ketua Jurusan Manajemen

Dr. Hamsani, S.E., M.Sc.
NIPPPK. 196906172021211007



KARTU PEMBIMBING SKRIPSI

Nama : Hilda Melia
 NIM : 302171006
 Jurusan : Manajemen
 Angkatan : 17
 Konsentrasi Studi : Keuangan
 Semester : 7

IPK : 3,88
 Nama Pembimbing : Dr. Nizwan Zuhri, S.E
 Mulai Skripsi :

Judul Proposal / Skripsi :
 Pengaruh ~~Perubahan~~ Corona Virus (COVID-19) Terhadap Abnormal Return pada Saham sektor Pertanian di Bursa Efek Indonesia ~~Periode 2019~~

| No | Tanggal | Keterangan | Paraf Pembimbing |
|----|------------|----------------------------|------------------|
| 1 | 30/09-2020 | acc judul | |
| 2 | 27/10-2020 | Revisi 1 | |
| 3 | 01/12-2020 | Revisi 2 | |
| 4 | 16/12-2020 | Revisi 3 | |
| 5 | 4/02-2021 | Revisi Latar belakang | |
| 6 | 10/02-2021 | Revisi Daftar pustaka, dll | |
| 7 | 17/02-2021 | Revisi Daftar pustaka | |
| 8 | 8/03-2021 | ACC ujian proposal | |
| 9 | 2/06-2021 | Revisi BAB 4 | |
| 10 | 11/06-2021 | Revisi Matrik Pendahuluan | |
| 11 | 17/06-2021 | Revisi Pembahasan | |
| 12 | 25/06-2021 | Revisi kesimpulan | |
| 13 | 02/07-2021 | acc ujian skripsi. | |
| 14 | | | |
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| 19 | | | |
| 20 | | | |

Catatan :

1. Kartu ini harus diisi saat bimbingan skripsi



KARTU PEMBIMBING SKRIPSI

Nama : Hilda Melia
 NIM : 3021711006
 Jurusan : Manajemen
 Angkatan : 17
 Konsentrasi Studi : Keuangan
 Semester : 7

IPK : 3,88
 Nama Pembimbing : Dony Yanuar, S.E., M.M.
 Mulai Skripsi :

Judul Proposal / Skripsi :
 Pengaruh corona virus (covid-19) Terhadap Abnormal Return pada
 saham sektor pertanian di Bursa Efek Indonesia

| No | Tanggal | Keterangan | Paraf Pembimbing |
|----|------------|-------------------|------------------|
| 1 | 27/10/2020 | ACC Judul | |
| 2 | 23/12/2020 | Revisi 1 | |
| 3 | 28/12/2020 | Revisi 2 | |
| 4 | 9/02/2021 | Revisi | |
| 5 | 10/02/2021 | Revisi | |
| 6 | 23/02/2021 | Revisi | |
| 7 | 26/02/2021 | ACC Pembimbing 1 | |
| 8 | 17/05/2021 | Revisi | |
| 9 | 27/05/2021 | Revisi | |
| 10 | 02/06/2021 | Revisi | |
| 11 | 11/06/2021 | Revisi | |
| 12 | 23/06/2021 | Revisi | |
| 13 | 07/07/2021 | Revisi | |
| 14 | 14/07/2021 | ACC Ujian Skripsi | |
| 15 | | | |
| 16 | | | |
| 17 | | | |
| 18 | | | |
| 19 | | | |
| 20 | | | |

Catatan :

1. Kartu ini harus diisi saat bimbingan skripsi



KEMENTERIAN RISET, TEKNOLOGI DAN PENDIDIKAN TINGGI
 UNIVERSITAS BANGKA BELITUNG
FAKULTAS EKONOMI
JURUSAN MANAJEMEN
 Kampus Terpadu Universitas Bangka Belitung
 Balunijuk, Kabupaten Bangka Provinsi Kepulauan Bangka Belitung
 Telepon (0717) 4260030, 4260031, Faksimile (0717) 421303
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FORMULIR

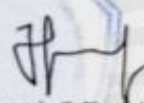
PEMERIKSAAN PLAGIAT (PROPOSAL / SKRIPSI) * MAHASISWA

Nomor Permintaan ** :
 Tanggal Ajuan : 15 Juli 2021
 Nama : Hilda Melia
 NIM : 302 17 11 006
 Konsentrasi : Manajemen Keuangan
 Judul Skripsi : "Analisis Perbandingan Saham Sektor Pertanian di Bursa Efek Indonesia Sebelum dan Sesudah Pengumuman *Corona Virus (Covid-19)* di Indonesia"

Pembimbing Skripsi :

1. Dr. Nizwan Sukhri, S.E., M.M
 2. Dony Yanuar, S.E., M.M

Mengetahui,
 Ketua Jurusan Manajemen


 Dr. Hamsani, S.E., M.Sc.
 NP PPPK. 196906172021211007


HASIL PEMERIKSAAN

Pemeriksa ** : Yogi Tirta Pratama, S.E.

Program yang digunakan : Turnitin
 Tanggal Pemeriksaan *** : 21 Jul 2021
 Hasil Pemeriksaan Tingkat Plagiat : Terlampir
 Standar Maximum : 30 %
 Rekomendasi *** :

- Revisi
 Ditolak
 Diterima

Bangka, 15 Juli 2021
 Pemeriksa,


 Yogi Tirta Pratama, S.E.
 NP. 509017047

* Coret Salah Satu
 ** Di isi oleh Jurusan
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Hilda Melia

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