**LAMPIRAN 5**

**HASIL UJI NORMALITAS DATA**

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| 1. **Hasil Uji Normalitas Hari Perdagangan**   **One-Sample Kolmogorov-Smirnov Test** | | |
|  | | *Return* |
| N | | 17150 |
| Normal Parametersa,b | Mean | -.00055433 |
| Std. Deviation | .024871943 |
| Most Extreme Differences | Absolute | .085 |
| Positive | .085 |
| Negative | -.051 |
| Test Statistic | | .085 |
| Asymp. Sig. (2-tailed) | | .000c |
| a. Test distribution is Normal. | | |
| b. Calculated from data. | | |
| c. Lilliefors Significance Correction. | | |

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| 1. **Hasil Uji Normalitas Bulan Perdagangan**   **One-Sample Kolmogorov-Smirnov Test** | | |
|  | | *Return* |
| N | | 840 |
| Normal Parametersa,b | Mean | -.01162667 |
| Std. Deviation | .108847750 |
| Most Extreme Differences | Absolute | .051 |
| Positive | .051 |
| Negative | -.023 |
| Test Statistic | | .051 |
| Asymp. Sig. (2-tailed) | | .000c |
| a. Test distribution is Normal. | | |
| b. Calculated from data. | | |
| c. Lilliefors Significance Correction. | | |

**LAMPIRAN 6**

**HASIL UJI KRUSKAL WALLIS**

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| 1. **Hasil Uji *Day of The Week Effect*** | | | | | |
|  | HariPerdagangan | | | N | Mean Rank |
| *Return* | Senin | | | 3570 | 8154.75 |
| Selasa | | | 3360 | 9135.14 |
| Rabu | | | 3220 | 8663.69 |
| Kamis | | | 3430 | 8462.43 |
| Jumat | | | 3570 | 8498.63 |
| Total | | | 17150 |  |
| **Test Statisticsa,b** | | |
|  | | *Return* |
| Chi-Square | | 72.474 |
| Df | | 4 |
| Asymp. Sig. | | .000 |
| a. Kruskal Wallis Test | | |
| b. Grouping Variable: HariPerdagangan | | |

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| 1. **Hasil Uji *Monday Effect*** | | | | | |
|  | HariPerdagangan | | | N | Mean Rank |
| *Return* | Senin | | | 3570 | 8154.75 |
| Non Senin | | | 13580 | 8686.11 |
| Total | | | 17150 |  |
| **Test Statisticsa,b** | | |
|  | | *Return* |
| Chi-Square | | 32.601 |
| Df | | 1 |
| Asymp. Sig. | | .000 |
| a. Kruskal Wallis Test | | |
| b. Grouping Variable: HariPerdagangan | | |

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| 1. **Hasil Uji *Weekend Effect*** | | | | | |
|  | HariPerdagangan | | | N | Mean Rank |
| *Return* | Jumat | | | 3570 | 8498.63 |
| Non Jumat | | | 13580 | 8595.71 |
| Total | | | 17150 |  |
| **Test Statisticsa,b** | | |
|  | | *Return* |
| Chi-Square | | 1.088 |
| Df | | 1 |
| Asymp. Sig. | | .297 |
| a. Kruskal Wallis Test | | |
| b. Grouping Variable: HariPerdagangan | | |

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| 1. **Hasil Uji *Month of The Year Effect*** | | | |
|  | BulanPerdagangan | N | Mean Rank |
| *Return* | Januari | 70 | 221.56 |
| Februari | 70 | 397.23 |
| Maret | 70 | 418.60 |
| April | 70 | 470.51 |
| Mei | 70 | 292.33 |
| Juni | 70 | 564.86 |
| Juli | 70 | 494.34 |
| Agustus | 70 | 341.28 |
| September | 70 | 421.86 |
| Oktober | 70 | 517.06 |
| November | 70 | 275.54 |
| Desember | 70 | 630.83 |
| Total | 840 |  |

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| **Test Statisticsa,b** | |
|  | *Return* |
| Chi-Square | 197.614 |
| Df | 11 |
| Asymp. Sig. | .000 |
| a. Kruskal Wallis Test | |
| b. Grouping Variable: BulanPerdagangan | |

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| 1. **Hasil Uji *January Effect*** | | | |
|  | BulanPerdagangan | N | Mean Rank |
| *Return* | Januari | 70 | 221.56 |
| Non Januari | 770 | 438.59 |
| Total | 840 |  |

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| **Test Statisticsa,b** | |
|  | *Return* |
| Chi-Square | 51.336 |
| Df | 1 |
| Asymp. Sig. | .000 |
| a. Kruskal Wallis Test | |
| b. Grouping Variable: BulanPerdagangan | |