

Lampiran 1 Perhitungan *Return* Sesungguhnya (*Actual Return*)

NO.	Kode Saham	T-5	T-4	T-3	T-2	T-1	T0	T+1	T+2	T+3	T+4	T+5
1	ADES	0.01705	0.00000	-0.06704	-0.05988	0.01911	-0.01250	-0.06329	0.00000	0.00000	-0.12162	-0.06154
2	ADMG	0.00000	0.00855	0.01695	-0.04167	-0.01739	0.00885	-0.08772	0.00000	0.00000	-0.16346	-0.05747
3	AGII	0.01835	-0.00901	0.00000	-0.04545	0.02857	-0.02778	-0.05905	-0.00810	-0.00408	-0.01230	-0.03320
4	ARKA	0.00000	-0.01111	0.00000	-0.06742	-0.03012	-0.03727	-0.03226	-0.05333	0.00000	0.25000	-0.00282
5	ARNA	0.00000	0.00000	0.00000	-0.00935	0.01415	-0.00465	-0.04673	0.00000	-0.13235	-0.01695	0.00575
6	ASII	0.01271	0.01255	-0.06198	-0.11454	-0.02488	-0.00485	-0.04195	0.00000	-0.06517	-0.06972	-0.02810
7	AUTO	0.01923	0.02830	-0.02294	-0.05164	0.00990	-0.00980	-0.03960	0.00000	-0.12887	-0.06509	-0.06329
8	BAJA	0.03571	0.05172	-0.01639	-0.06667	0.00000	-0.03571	-0.03704	-0.01923	0.00000	-0.01961	0.00000
9	BELL	0.01266	0.01250	0.03086	-0.00599	-0.01205	0.01829	-0.04192	0.25000	-0.07000	0.06989	-0.06533
10	BRPT	0.05699	-0.00490	-0.04433	-0.12887	-0.02367	-0.04848	-0.10828	0.00000	-0.12857	-0.06557	-0.06140
11	BTON	0.13208	0.00000	-0.05556	0.00588	0.02339	0.00000	-0.04000	0.00595	0.00000	-0.12426	-0.06757

12	BUDI	0.00000	0.00000	0.00000	-0.03158	-0.01087	-0.01099	-0.04444	0.00000	-0.03488	-0.06024	0.00000
13	CAMP	0.01042	0.08247	-0.05714	-0.12626	0.01156	0.00000	-0.01714	-0.02326	-0.04167	-0.06832	-0.04000
14	CCSI	0.03419	0.00000	0.00826	-0.11475	0.02778	0.00000	-0.07207	-0.06311	-0.06736	-0.06111	0.01183
15	CEKA	0.02310	-0.01290	-0.01961	-0.04000	-0.00694	-0.01049	-0.04240	-0.05904	-0.06667	-0.06723	-0.06757
16	CINT	0.00714	-0.03546	0.05882	-0.01389	0.00000	-0.00704	-0.03546	0.05147	0.00000	-0.09790	0.06202
17	CLEO	0.02740	-0.02222	0.00909	-0.04054	0.00469	-0.02336	-0.06220	-0.02041	-0.06771	-0.06704	-0.06587
18	COCO	-0.04469	0.08772	0.00000	0.00000	-0.04301	-0.07865	-0.01220	0.02469	0.00602	-0.01198	0.01212
19	CPIN	0.06639	0.01167	-0.04615	-0.06452	0.01293	0.00426	-0.07627	0.00000	0.00000	-0.11560	-0.06846
20	DLTA	-0.06250	-0.00833	-0.01681	-0.04274	0.00000	-0.02232	-0.05023	-0.06731	0.08763	-0.06161	-0.03030
21	DVLA	0.01843	-0.01357	0.01376	-0.07692	0.07353	-0.06393	0.00488	0.00000	0.01942	-0.06905	0.07417
22	EKAD	0.05405	0.00000	-0.04103	-0.05348	0.02260	-0.02762	-0.04545	0.00000	0.00000	-0.11310	-0.05369
23	ESIP	0.06173	-0.02907	-0.02395	-0.03067	0.03165	-0.01840	-0.06250	0.02667	-0.05844	0.08276	-0.05732
24	FOOD	0.33784	0.13131	-0.06250	-0.18095	0.10465	-0.05263	-0.08889	-0.06098	0.01299	-0.03846	-0.06667
25	FPNI	0.03750	-0.03614	-0.01250	-0.05063	0.00000	-0.02667	-0.05479	0.00000	-0.08696	-0.06349	0.00000

26	GDST	-0.01754	0.03571	-0.01724	-0.07018	0.01887	-0.03704	-0.01923	0.00000	-0.01961	0.02000	-0.01961
27	GGRM	0.01969	-0.01593	-0.01079	-0.10764	0.01946	-0.00109	-0.03930	0.00000	-0.10966	-0.06956	-0.03018
28	GJTL	0.01493	0.02941	-0.03810	-0.08911	0.00543	-0.01622	-0.09890	0.00000	-0.06707	-0.06536	-0.06993
29	GMFI	0.00000	0.21795	-0.11579	-0.07143	0.03846	-0.07407	-0.08000	0.00000	-0.05797	0.00000	0.00000
30	GOOD	0.00394	-0.00392	0.00787	-0.02344	0.00800	-0.02381	-0.07317	0.02632	-0.02564	-0.05263	0.01389
31	HMSP	0.02000	0.00000	-0.03922	-0.09329	0.02894	0.01875	-0.04908	0.00000	-0.09355	-0.06762	-0.05344
32	HOKI	0.01099	0.00000	-0.00543	-0.02732	-0.01685	-0.01143	-0.02312	-0.01775	-0.03012	-0.06832	-0.06667
33	HRTA	0.00775	0.00000	0.00000	-0.00769	0.00000	-0.00775	-0.01563	-0.01587	-0.01613	-0.00820	0.00000
34	ICBP	0.00000	0.00000	0.00000	-0.05251	0.03855	0.01624	-0.03881	0.04276	-0.05239	-0.06250	-0.04359
35	IFII	0.04545	-0.01863	-0.01266	-0.01923	-0.03922	-0.04082	-0.09929	-0.03150	-0.04878	0.04274	-0.06557
36	IMAS	-0.02857	0.00735	-0.00730	-0.11765	0.00000	-0.05000	-0.06140	0.00000	0.00000	-0.14019	-0.02609
37	IMPC	0.00000	0.00467	0.00000	-0.03256	-0.00962	0.00000	0.00000	0.00000	0.00485	0.00000	0.00483
38	INAF	0.08271	0.13194	-0.04908	-0.14194	0.05263	-0.10000	-0.09524	0.05263	-0.05833	-0.06195	-0.02830
39	INAI	0.00515	0.07692	-0.01905	-0.05825	0.01031	-0.06122	-0.00543	0.01093	0.00000	-0.05946	-0.06322
40	INDF	0.00702	0.00348	-0.03472	-0.08273	0.05882	0.00741	-0.02206	0.00000	-0.03383	-0.04669	-0.00816

41	INDR	0.01026	0.16751	-0.00870	-0.15789	0.00000	0.04167	-0.10000	-0.00833	0.00000	-0.13165	-0.06774
42	INDS	0.01026	0.16751	-0.00870	-0.15789	0.00000	0.04167	-0.10000	-0.00833	0.00000	-0.13165	-0.06774
43	INKP	0.04527	-0.01575	-0.04000	-0.12083	0.07583	-0.05727	-0.08411	0.00000	-0.07551	-0.06843	-0.06872
44	INOV	0.02614	0.00637	-0.00633	-0.02548	-0.03268	0.00000	-0.03378	-0.06993	-0.02256	-0.04615	0.04839
45	INTP	0.10498	-0.03382	-0.00333	-0.08696	0.01099	-0.02899	-0.10075	0.00000	0.00000	-0.18880	0.01790
46	IPOL	0.01563	-0.01538	0.01563	-0.10769	0.08621	-0.03175	-0.06557	0.00000	0.00000	-0.07018	-0.05660
47	ISSP	0.01987	-0.01948	-0.02649	-0.08844	0.00746	-0.03704	-0.10000	0.00000	-0.06838	-0.06422	-0.05882
48	ITIC	-0.04103	-0.03743	-0.02778	0.02286	0.05587	0.03704	-0.02296	0.04439	0.00000	-0.01500	0.24873
49	JPFA	0.01672	0.00000	-0.02632	-0.08784	0.01852	-0.00727	-0.12088	0.00000	0.00000	-0.16250	-0.06965
50	JSKY	-0.01695	0.02586	0.00840	-0.15000	-0.01961	-0.09000	-0.09890	-0.02439	-0.06250	-0.06667	-0.05714
51	KAEF	0.00000	0.22819	-0.03279	-0.16384	0.12162	-0.07229	-0.09740	0.03597	-0.06250	-0.06667	0.00000
52	KBLI	0.00939	-0.00465	-0.01402	-0.05687	0.05025	-0.01435	-0.09223	0.00000	0.00000	-0.16043	-0.06369
53	KBLM	-0.03846	0.09600	-0.11679	0.00000	-0.01653	0.15126	-0.08759	0.00000	-0.08800	-0.01754	-0.01786
54	KDSI	-0.07000	-0.03226	0.01111	-0.12088	0.03750	0.06024	-0.09091	0.00000	0.00000	-0.02500	-0.05128
55	KEJU	0.01242	-0.01840	0.01250	-0.02469	0.00000	-0.01266	0.00000	-0.03846	-0.01333	-0.05405	0.04286

56	KINO	0.01684	0.05960	-0.02813	-0.05788	0.02048	0.07023	-0.06250	-0.07000	-0.06810	-0.06538	-0.01646
57	KLBF	0.05372	0.04314	-0.07143	-0.07692	0.01316	-0.03463	-0.06278	0.00000	-0.04306	-0.00500	0.05025
58	KPAL	0.09375	-0.08571	0.00000	-0.03125	0.04032	-0.09302	-0.09402	0.05660	0.00000	-0.05357	0.02830
59	KPAS	0.02000	0.00000	0.00000	-0.01961	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
60	KRAS	0.00000	0.03571	-0.03448	-0.07143	0.01923	-0.04717	-0.09406	0.00000	0.00000	-0.12568	-0.06875
61	MAIN	0.04762	0.00000	-0.03247	-0.07383	0.01449	-0.02143	-0.09489	-0.02419	-0.06612	-0.06195	-0.06792
62	MARK	0.00901	0.01339	0.00000	0.00000	0.00881	-0.01747	-0.01778	-0.03167	-0.01869	-0.04286	-0.01990
63	MBTO	-0.02778	0.08571	-0.06579	-0.07042	0.10606	0.02740	-0.08000	-0.01449	0.00000	0.22059	-0.06024
64	MDKI	0.01105	0.01093	-0.04865	0.01705	0.03911	-0.02151	-0.08791	-0.06627	0.10968	-0.06395	-0.02484
65	MERK	0.00500	0.04975	-0.04739	-0.02239	0.03308	-0.02956	-0.04569	0.00000	-0.08245	-0.06957	-0.06542
66	MLBI	0.02041	-0.00667	0.00000	-0.03020	0.00000	-0.02076	-0.03357	0.00000	-0.04936	-0.03077	-0.03175
67	MLIA	-0.03252	0.05042	-0.04000	-0.12500	-0.09714	0.00844	-0.01674	0.00000	-0.02553	-0.01747	0.00000
68	MRAT	0.06061	0.00714	0.03546	-0.13699	0.10317	-0.00719	0.00000	0.00000	0.00725	-0.06475	-0.06154
69	MYOR	0.02446	0.00000	-0.01061	-0.05094	0.01695	0.02778	-0.02973	0.00000	0.00000	-0.08357	0.00912
70	NIKL	-0.03333	0.05603	-0.01633	-0.12863	0.00952	-0.08962	-0.09845	-0.02874	-0.06509	-0.06962	-0.06803

71	PBID	0.02260	0.06630	0.00518	-0.09794	0.11429	-0.08718	-0.01124	0.02841	0.00000	-0.08287	-0.04819
72	PBRX	0.07609	0.00000	0.00000	-0.00505	-0.01523	-0.02577	0.00529	0.00000	0.00000	-0.16842	-0.05696
73	PCAR	-0.01869	0.05714	0.11712	0.06452	-0.09091	0.07500	-0.02326	-0.00794	0.00000	0.00000	0.04000
74	PEHA	0.00000	0.08333	-0.01538	-0.06250	0.00000	-0.10000	0.04938	-0.05882	0.00000	-0.06875	0.00000
75	PICO	0.09375	0.00000	0.06667	-0.05357	-0.09811	-0.09623	0.15741	0.00000	0.00000	0.00000	-0.01600
76	PRAS	-0.02128	0.00000	0.01630	-0.15508	0.00000	0.00633	0.05031	0.00000	0.00599	-0.02381	0.03049
77	PTSN	0.06731	-0.02703	-0.01852	-0.06604	-0.02020	-0.08247	-0.09551	-0.06832	-0.06667	-0.05000	0.21053
78	PURE	0.01639	-0.03226	0.00000	-0.10000	-0.00926	-0.09346	-0.09278	0.10227	0.00000	-0.12371	-0.05882
79	ROTI	0.00391	0.01556	-0.00383	-0.01538	0.00000	-0.00781	-0.01969	-0.05221	0.00000	-0.01271	-0.01288
80	SIDO	0.03279	0.00000	-0.01587	-0.02823	0.04564	0.00397	-0.03557	0.01639	-0.06855	-0.02165	-0.06637
81	SLIS	0.00853	0.00846	-0.00419	-0.02105	0.00215	-0.00215	-0.00430	-0.02160	-0.01325	-0.02013	-0.02740
82	SMBR	0.06429	0.00671	-0.04667	-0.08392	0.02290	-0.04478	-0.09375	-0.03448	0.00000	-0.12500	-0.06633
83	SMCB	-0.01099	0.00000	-0.02222	-0.04545	0.01190	-0.05882	-0.09375	-0.02069	-0.06338	-0.02256	-0.00769
84	SMGR	0.02517	-0.00893	-0.02703	-0.11806	-0.00262	-0.04474	-0.11570	0.00000	-0.12150	-0.06738	-0.04183
85	SMKL	-0.01020	0.01031	0.00000	-0.01020	-0.00515	0.00000	-0.02591	0.02660	-0.05699	0.06593	-0.06701

86	SMSM	0.05714	-0.03378	0.00699	-0.04514	-0.01818	-0.04074	-0.08494	0.00000	0.05485	-0.06800	-0.02146
87	SPMA	-0.01342	0.00680	-0.03378	-0.04895	0.01471	0.00725	-0.07914	0.00000	0.00000	-0.14844	0.05505
88	SRIL	0.00980	0.00971	-0.03846	-0.06500	0.06952	-0.07000	-0.06989	-0.04624	-0.06667	-0.06494	-0.06944
89	SRSN	0.00000	-0.01613	0.01639	-0.03226	0.00000	0.00000	-0.03333	0.00000	0.00000	-0.03448	0.05357
90	STAR	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	-0.03448	-0.02143	0.00730	0.00000	0.00000
91	SWAT	0.01333	0.02632	-0.01282	-0.02597	0.00000	0.01333	0.01316	0.15584	-0.06742	-0.06024	-0.06410
92	TIRT	0.00000	0.00000	0.01852	0.01818	0.01786	-0.01754	-0.01786	0.00000	0.00000	0.00000	0.01818
93	TKIM	0.10781	0.02013	-0.03947	-0.12329	0.10938	-0.04225	-0.08088	-0.01600	0.00000	-0.13415	-0.06854
94	TOTO	-0.00877	0.04425	0.00000	-0.04237	-0.00885	0.02679	-0.09565	0.00000	-0.01923	0.00000	0.00000
95	TPIA	0.00322	-0.01282	0.00000	-0.02597	0.02667	-0.00325	-0.09121	0.00000	0.00000	-0.13262	0.03306
96	TSPC	0.01613	0.00794	0.00000	-0.05512	-0.01250	-0.00422	-0.01271	-0.04721	0.00000	-0.09459	-0.00498
97	UCID	0.01201	-0.01780	-0.01813	-0.02462	0.00000	-0.00946	-0.02866	-0.04918	-0.06897	-0.06667	-0.06746
98	ULTJ	0.01320	0.00651	-0.03560	-0.01342	0.01020	-0.00337	-0.02027	0.00000	0.00000	-0.10345	-0.03846
99	UNVR	0.04211	-0.00337	0.00676	-0.05705	0.01068	0.02817	-0.01027	0.00000	-0.03460	-0.06810	-0.06923
100	VOKS	0.00671	-0.03333	0.03448	-0.01333	0.00000	-0.01351	-0.09589	0.00000	0.01515	-0.02985	0.00000

101	WIIM	0.04202	-0.00806	-0.02439	-0.08333	0.05455	-0.06034	-0.07339	-0.00990	-0.07000	-0.06452	-0.06897
102	WOOD	0.01970	0.20773	-0.15200	-0.05660	-0.02500	0.00000	-0.08718	0.19663	-0.06573	-0.06533	-0.00538
103	WSBP	0.08808	-0.01905	-0.02913	-0.12000	0.02273	-0.06111	-0.08284	0.02581	-0.06918	-0.06757	-0.06522
104	WTON	0.08485	0.00559	-0.03889	-0.09249	0.04459	-0.07317	-0.08553	-0.01439	-0.06569	-0.06250	-0.06667

Lampiran 2 Perhitungan *Return* Ekspektasi (*Expected Return*)

NO.	Kode Saham	T-5	T-4	T-3	T-2	T-1	T0	T+1	T+2	T+3	T+4	T+5
1	ADES	0.02058	0.00046	-0.01709	-0.04890	0.01479	-0.00780	-0.03675	0.00398	-0.03216	-0.03655	-0.01982
2	ADMG	0.00024	-0.01273	-0.02404	-0.04454	-0.00349	-0.01805	-0.03671	-0.01046	-0.03375	-0.03658	-0.02580
3	AGII	0.01497	-0.00179	-0.01641	-0.04292	0.01015	-0.00868	-0.03280	0.00114	-0.02897	-0.03263	-0.01869
4	ARKA	0.00789	-0.00249	-0.01155	-0.02797	0.00490	-0.00676	-0.02171	-0.00068	-0.01933	-0.02160	-0.01297
5	ARNA	0.00714	0.00049	-0.00530	-0.01580	0.00522	-0.00223	-0.01179	0.00166	-0.01027	-0.01172	-0.00620
6	ASII	0.03168	-0.00299	-0.03322	-0.08803	0.02170	-0.01722	-0.06711	0.00307	-0.05919	-0.06676	-0.03794
7	AUTO	0.02130	-0.00396	-0.02598	-0.06590	0.01402	-0.01433	-0.05066	0.00046	-0.04490	-0.05041	-0.02942
8	BAJA	0.03901	-0.00947	-0.05175	-0.12839	0.02505	-0.02937	-0.09914	-0.00099	-0.08807	-0.09865	-0.05834

9	BELL	0.00463	0.01341	0.02107	0.03495	0.00716	0.01701	0.02965	0.01187	0.02764	0.02956	0.02226
10	BRPT	0.02536	-0.00770	-0.03653	-0.08879	0.01584	-0.02127	-0.06884	-0.00192	-0.06129	-0.06851	-0.04102
11	BTON	-0.03317	-0.00827	0.01344	0.05279	-0.02600	0.00195	0.03777	-0.01263	0.03208	0.03752	0.01682
12	BUDI	0.01321	-0.00062	-0.01269	-0.03456	0.00923	-0.00630	-0.02621	0.00180	-0.02305	-0.02607	-0.01457
13	CAMP	0.03439	-0.01496	-0.05800	-0.13601	0.02018	-0.03522	-0.10624	-0.00633	-0.09497	-0.10574	-0.06471
14	CCSI	0.01723	-0.00224	-0.01923	-0.05001	0.01162	-0.01024	-0.03826	0.00116	-0.03381	-0.03807	-0.02187
15	CEKA	0.02706	-0.00017	-0.02391	-0.06695	0.01922	-0.01134	-0.05052	0.00460	-0.04430	-0.05025	-0.02761
16	CINT	0.03174	0.00599	-0.01647	-0.05717	0.02432	-0.00458	-0.04163	0.01049	-0.03575	-0.04138	-0.01997
17	CLEO	0.03480	-0.00132	-0.03281	-0.08990	0.02440	-0.01614	-0.06811	0.00500	-0.05986	-0.06775	-0.03772
18	COCO	0.04460	0.00623	-0.02723	-0.08788	0.03355	-0.00952	-0.06473	0.01294	-0.05597	-0.06434	-0.03244
19	CPIN	0.05250	-0.00076	-0.04721	-0.13141	0.03717	-0.02263	-0.09927	0.00856	-0.08711	-0.09874	-0.05446
20	DLTA	0.03998	0.00223	-0.03068	-0.09035	0.02911	-0.01326	-0.06758	0.00884	-0.05896	-0.06720	-0.03582
21	DVLA	-0.00845	-0.00033	0.00674	0.01957	-0.00611	0.00300	0.01467	-0.00175	0.01282	0.01459	0.00785
22	EKAD	0.02425	-0.00379	-0.02825	-0.07257	0.01617	-0.01530	-0.05565	0.00111	-0.04925	-0.05537	-0.03206
23	ESIP	-0.01963	-0.01537	-0.01165	-0.00492	-0.01840	-0.01362	-0.00749	-0.01611	-0.00846	-0.00753	-0.01107

24	FOOD	0.14724	0.00016	-0.12810	-0.36060	0.10488	-0.06022	-0.27185	0.02588	-0.23827	-0.27038	-0.14811
25	FPNI	0.03939	-0.00603	-0.04563	-0.11743	0.02631	-0.02467	-0.09002	0.00192	-0.07965	-0.08957	-0.05181
26	GDST	0.04277	-0.01049	-0.05694	-0.14113	0.02743	-0.03236	-0.10900	-0.00118	-0.09683	-0.10846	-0.06418
27	GGRM	0.02354	-0.00190	-0.02409	-0.06430	0.01621	-0.01235	-0.04895	0.00255	-0.04314	-0.04870	-0.02755
28	GJTL	0.03071	-0.00680	-0.03951	-0.09881	0.01991	-0.02220	-0.07618	-0.00025	-0.06761	-0.07580	-0.04462
29	GMFI	0.02041	-0.01842	-0.05230	-0.11371	0.00923	-0.03438	-0.09027	-0.01165	-0.08140	-0.08988	-0.05759
30	GOOD	0.01623	-0.00162	-0.01720	-0.04542	0.01109	-0.00895	-0.03465	0.00150	-0.03057	-0.03447	-0.01962
31	HMSP	0.02606	-0.00462	-0.03137	-0.07986	0.01723	-0.01721	-0.06135	0.00075	-0.05435	-0.06105	-0.03554
32	HOKI	0.03203	0.00387	-0.02069	-0.06520	0.02392	-0.00769	-0.04821	0.00879	-0.04178	-0.04793	-0.02452
33	HRTA	0.01222	0.00366	-0.00380	-0.01733	0.00976	0.00015	-0.01216	0.00516	-0.01021	-0.01208	-0.00496
34	ICBP	-0.00371	-0.00356	-0.00343	-0.00318	-0.00367	-0.00350	-0.00327	-0.00359	-0.00331	-0.00328	-0.00340
35	IFII	-0.00123	-0.00882	-0.01544	-0.02743	-0.00342	-0.01193	-0.02285	-0.00749	-0.02112	-0.02278	-0.01647
36	IMAS	0.01679	-0.01432	-0.04146	-0.09065	0.00783	-0.02710	-0.07188	-0.00888	-0.06477	-0.07157	-0.04569
37	IMPC	0.00098	-0.00092	-0.00258	-0.00558	0.00043	-0.00170	-0.00444	-0.00059	-0.00400	-0.00442	-0.00284
38	INAF	0.11111	0.00926	-0.07956	-0.24057	0.08178	-0.03256	-0.17911	0.02707	-0.15586	-0.17809	-0.09342

39	INAI	0.00308	-0.00167	-0.00582	-0.01333	0.00171	-0.00362	-0.01046	-0.00084	-0.00937	-0.01041	-0.00646
40	INDF	0.03058	-0.00212	-0.03064	-0.08235	0.02117	-0.01555	-0.06261	0.00360	-0.05514	-0.06228	-0.03509
41	INDR	0.02615	0.00179	-0.01945	-0.05796	0.01914	-0.00821	-0.04326	0.00605	-0.03770	-0.04302	-0.02277
42	INDS	-0.01689	-0.00568	0.00411	0.02185	-0.01366	-0.00107	0.01508	-0.00763	0.01252	0.01497	0.00564
43	INKP	0.06319	-0.00398	-0.06255	-0.16873	0.04385	-0.03156	-0.12821	0.00777	-0.11287	-0.12753	-0.07169
44	INOV	0.02419	0.00242	-0.01656	-0.05097	0.01792	-0.00652	-0.03784	0.00623	-0.03287	-0.03762	-0.01952
45	INTP	0.01004	-0.00752	-0.02284	-0.05060	0.00499	-0.01473	-0.04000	-0.00445	-0.03599	-0.03983	-0.02522
46	IPOL	0.01715	-0.00441	-0.02322	-0.05731	0.01094	-0.01327	-0.04430	-0.00064	-0.03937	-0.04408	-0.02615
47	ISSP	0.05649	-0.00294	-0.05476	-0.14870	0.03938	-0.02733	-0.11285	0.00746	-0.09928	-0.11225	-0.06284
48	ITIC	-0.00122	-0.00621	-0.01057	-0.01847	-0.00266	-0.00827	-0.01546	-0.00534	-0.01432	-0.01541	-0.01125
49	JPFA	0.02424	0.00032	-0.02055	-0.05837	0.01735	-0.00951	-0.04394	0.00450	-0.03847	-0.04370	-0.02380
50	JSKY	0.02976	-0.00992	-0.04454	-0.10728	0.01834	-0.02622	-0.08333	-0.00299	-0.07427	-0.08294	-0.04994
51	KAEF	0.05579	-0.00696	-0.06171	-0.16092	0.03772	-0.03274	-0.12306	0.00399	-0.10872	-0.12243	-0.07024
52	KBLI	0.02410	-0.00161	-0.02404	-0.06470	0.01670	-0.01217	-0.04918	0.00288	-0.04331	-0.04892	-0.02754
53	KBLM	0.00202	0.00123	0.00054	-0.00070	0.00179	0.00091	-0.00023	0.00137	-0.00005	-0.00022	0.00044

54	KDSI	0.04354	-0.00065	-0.03919	-0.10904	0.03082	-0.01879	-0.08238	0.00708	-0.07229	-0.08194	-0.04520
55	KEJU	0.00572	-0.00113	-0.00710	-0.01792	0.00375	-0.00394	-0.01379	0.00007	-0.01222	-0.01372	-0.00803
56	KINO	0.01423	0.00006	-0.01230	-0.03470	0.01015	-0.00576	-0.02615	0.00253	-0.02291	-0.02601	-0.01423
57	KLBF	0.01716	-0.00747	-0.02896	-0.06791	0.01007	-0.01759	-0.05304	-0.00317	-0.04741	-0.05279	-0.03231
58	KPAL	0.02387	-0.00949	-0.03861	-0.09136	0.01427	-0.02320	-0.07123	-0.00367	-0.06360	-0.07089	-0.04314
59	KPAS	0.01034	-0.00769	-0.02341	-0.05191	0.00514	-0.01509	-0.04103	-0.00454	-0.03692	-0.04085	-0.02586
60	KRAS	0.02772	-0.00482	-0.03320	-0.08464	0.01835	-0.01818	-0.06501	0.00087	-0.05758	-0.06468	-0.03763
61	MAIN	0.04840	-0.00328	-0.04834	-0.13003	0.03352	-0.02449	-0.09885	0.00576	-0.08705	-0.09834	-0.05537
62	MARK	0.00605	-0.00023	-0.00572	-0.01565	0.00424	-0.00281	-0.01186	0.00086	-0.01042	-0.01180	-0.00657
63	MBTO	0.04240	-0.00319	-0.04295	-0.11503	0.02927	-0.02191	-0.08752	0.00477	-0.07710	-0.08706	-0.04916
64	MDKI	0.00612	-0.00085	-0.00693	-0.01794	0.00411	-0.00371	-0.01374	0.00037	-0.01215	-0.01367	-0.00787
65	MERK	0.00734	-0.00820	-0.02176	-0.04634	0.00287	-0.01459	-0.03696	-0.00549	-0.03341	-0.03681	-0.02388
66	MLBI	0.00349	-0.00135	-0.00558	-0.01323	0.00209	-0.00334	-0.01031	-0.00051	-0.00920	-0.01026	-0.00624
67	MLIA	0.04773	0.00636	-0.02971	-0.09510	0.03581	-0.01062	-0.07014	0.01360	-0.06069	-0.06972	-0.03533
68	MRAT	-0.02271	-0.00452	0.01134	0.04009	-0.01747	0.00294	0.02912	-0.00770	0.02496	0.02893	0.01381

69	MYOR	0.02504	-0.00068	-0.02312	-0.06379	0.01763	-0.01125	-0.04827	0.00381	-0.04239	-0.04801	-0.02662
70	NIKL	0.09697	-0.00006	-0.08467	-0.23805	0.06903	-0.03989	-0.17951	0.01692	-0.15735	-0.17854	-0.09787
71	PBID	0.01680	-0.00125	-0.01698	-0.04551	0.01160	-0.00865	-0.03462	0.00191	-0.03050	-0.03444	-0.01944
72	PBRX	0.03514	0.00801	-0.01566	-0.05855	0.02733	-0.00314	-0.04218	0.01274	-0.03598	-0.04191	-0.01935
73	PCAR	0.00965	-0.01052	-0.02812	-0.06001	0.00384	-0.01881	-0.04784	-0.00700	-0.04323	-0.04764	-0.03086
74	PEHA	0.02395	-0.00066	-0.02214	-0.06105	0.01686	-0.01077	-0.04620	0.00363	-0.04057	-0.04595	-0.02548
75	PICO	0.03636	-0.01820	-0.06579	-0.15204	0.02065	-0.04060	-0.11912	-0.00866	-0.10666	-0.11857	-0.07321
76	PRAS	0.02257	0.01289	0.00445	-0.01086	0.01979	0.00892	-0.00502	0.01459	-0.00280	-0.00492	0.00313
77	PTSN	0.02696	-0.00089	-0.02518	-0.06921	0.01894	-0.01233	-0.05241	0.00397	-0.04605	-0.05213	-0.02897
78	PURE	0.04646	-0.01033	-0.05986	-0.14964	0.03011	-0.03365	-0.11537	-0.00040	-0.10240	-0.11480	-0.06758
79	ROTI	0.00404	0.00028	-0.00299	-0.00892	0.00296	-0.00126	-0.00666	0.00094	-0.00580	-0.00662	-0.00350
80	SIDO	0.02219	0.00087	-0.01773	-0.05144	0.01605	-0.00789	-0.03857	0.00459	-0.03370	-0.03836	-0.02063
81	SLIS	0.01006	0.00103	-0.00685	-0.02112	0.00746	-0.00268	-0.01567	0.00261	-0.01361	-0.01558	-0.00808
82	SMBR	0.04922	-0.00516	-0.05258	-0.13854	0.03356	-0.02748	-0.10573	0.00435	-0.09331	-0.10518	-0.05997
83	SMCB	0.00911	-0.00188	-0.01146	-0.02882	0.00594	-0.00639	-0.02219	0.00004	-0.01968	-0.02208	-0.01295

84	SMGR	0.03193	-0.00229	-0.03212	-0.08621	0.02208	-0.01633	-0.06557	0.00370	-0.05776	-0.06523	-0.03678
85	SMKL	-0.00770	-0.00515	-0.00293	0.00111	-0.00697	-0.00410	-0.00043	-0.00560	-0.00102	-0.00046	-0.00258
86	SMSM	-0.00177	-0.00026	0.00106	0.00345	-0.00133	0.00036	0.00254	-0.00052	0.00219	0.00252	0.00127
87	SPMA	0.00793	-0.00086	-0.00852	-0.02242	0.00540	-0.00447	-0.01711	0.00068	-0.01511	-0.01703	-0.00972
88	SRIL	0.02727	-0.00502	-0.03318	-0.08422	0.01797	-0.01828	-0.06474	0.00062	-0.05736	-0.06442	-0.03757
89	SRSN	0.01545	0.00572	-0.00277	-0.01816	0.01265	0.00172	-0.01229	0.00742	-0.01007	-0.01219	-0.00410
90	STAR	-0.01126	-0.00365	0.00299	0.01503	-0.00907	-0.00052	0.01043	-0.00498	0.00869	0.01036	0.00403
91	SWAT	0.00820	-0.00682	-0.01991	-0.04365	0.00387	-0.01298	-0.03459	-0.00419	-0.03116	-0.03444	-0.02196
92	TIRT	0.00635	0.00116	-0.00337	-0.01157	0.00485	-0.00097	-0.00844	0.00206	-0.00726	-0.00839	-0.00408
93	TKIM	0.08631	-0.00840	-0.09098	-0.24069	0.05904	-0.04728	-0.18355	0.00817	-0.16192	-0.18260	-0.10387
94	TOTO	-0.01431	-0.00605	0.00115	0.01420	-0.01193	-0.00266	0.00922	-0.00750	0.00733	0.00913	0.00227
95	TPIA	0.01377	-0.00515	-0.02164	-0.05155	0.00832	-0.01291	-0.04014	-0.00184	-0.03582	-0.03995	-0.02422
96	TSPC	0.02432	-0.00132	-0.02368	-0.06421	0.01694	-0.01185	-0.04874	0.00316	-0.04288	-0.04848	-0.02717
97	UCID	0.01090	-0.00389	-0.01680	-0.04020	0.00664	-0.00997	-0.03127	-0.00131	-0.02789	-0.03112	-0.01882
98	ULTJ	0.00664	-0.00110	-0.00785	-0.02009	0.00441	-0.00428	-0.01542	0.00025	-0.01365	-0.01534	-0.00890

99	UNVR	0.02303	-0.00309	-0.02588	-0.06718	0.01551	-0.01382	-0.05142	0.00147	-0.04545	-0.05115	-0.02943
100	VOKS	0.05449	0.00739	-0.03371	-0.10819	0.04093	-0.01196	-0.07976	0.01561	-0.06900	-0.07929	-0.04012
101	WIIM	0.02562	-0.00862	-0.03850	-0.09265	0.01577	-0.02269	-0.07198	-0.00264	-0.06416	-0.07164	-0.04316
102	WOOD	0.02377	-0.00619	-0.03233	-0.07969	0.01515	-0.01849	-0.06161	-0.00096	-0.05477	-0.06131	-0.03640
103	WSBP	0.04282	-0.00985	-0.05578	-0.13905	0.02765	-0.03148	-0.10727	-0.00064	-0.09524	-0.10674	-0.06295
104	WTON	0.03696	-0.00510	-0.04178	-0.10826	0.02484	-0.02237	-0.08288	0.00225	-0.07328	-0.08246	-0.04750

Lampiran 3 Perhitungan *Abnormal Return*

NO.	Kode Saham	T-5	T-4	T-3	T-2	T-1	T0	T+1	T+2	T+3	T+4	T+5
1	ADES	-0.00354	-0.00046	-0.04995	-0.01098	0.00432	-0.00470	-0.02654	-0.00398	0.03216	-0.08507	-0.04171
2	ADMG	-0.00024	0.02127	0.04099	0.00287	-0.01390	0.02690	-0.05101	0.01046	0.03375	-0.12688	-0.03167
3	AGII	0.00337	-0.00722	0.01641	-0.00254	0.01843	-0.01910	-0.02625	-0.00924	0.02489	0.02034	-0.01450

4	ARKA	-0.00789	-0.00862	0.01155	-0.03944	-0.03502	-0.03051	-0.01055	-0.05266	0.01933	0.27160	0.01015
5	ARNA	-0.00714	-0.00049	0.00530	0.00645	0.00893	-0.00242	-0.03494	-0.00166	-0.12208	-0.00523	0.01195
6	ASII	-0.01897	0.01554	-0.02876	-0.02651	0.00318	0.01237	0.02516	-0.00307	-0.00598	-0.00295	0.00984
7	AUTO	-0.00206	0.03226	0.00304	0.01426	-0.00412	0.00452	0.01106	-0.00046	-0.08397	-0.01468	-0.03388
8	BAJA	-0.00330	0.06120	0.03536	0.06172	-0.02505	-0.00634	0.06210	-0.01824	0.08807	0.07904	0.05834
9	BELL	0.00803	-0.00091	0.00980	-0.04094	-0.01921	0.00128	-0.07157	0.23813	-0.09764	0.04033	-0.08759
10	BRPT	0.03164	0.00280	-0.00781	-0.04008	-0.03951	-0.02721	-0.03944	0.00192	-0.06728	0.00294	-0.02038
11	BTON	0.16524	0.00827	-0.06899	-0.04691	0.04939	-0.00195	-0.07777	0.01858	-0.03208	-0.16178	-0.08439
12	BUDI	-0.01321	0.00062	0.01269	0.00298	-0.02010	-0.00469	-0.01824	-0.00180	-0.01183	-0.03417	0.01457
13	CAMP	-0.02397	0.09744	0.00086	0.00975	-0.00862	0.03522	0.08909	-0.01692	0.05330	0.03742	0.02471
14	CCSI	0.01696	0.00224	0.02749	-0.06474	0.01615	0.01024	-0.03381	-0.06427	-0.03354	-0.02304	0.03371
15	CEKA	-0.00396	-0.01274	0.00430	0.02695	-0.02616	0.00085	0.00812	-0.06364	-0.02236	-0.01698	-0.03995
16	CINT	-0.02460	-0.04145	0.07529	0.04328	-0.02432	-0.00246	0.00617	0.04098	0.03575	-0.05652	0.08198
17	CLEO	-0.00740	-0.02091	0.04190	0.04936	-0.01971	-0.00722	0.00591	-0.02541	-0.00785	0.00071	-0.02815
18	COCO	-0.08930	0.08149	0.02723	0.08788	-0.07656	-0.06913	0.05253	0.01175	0.06199	0.05237	0.04457

19	CPIN	0.01389	0.01243	0.00106	0.06690	-0.02423	0.02688	0.02300	-0.00856	0.08711	-0.01686	-0.01401
20	DLTA	-0.10248	-0.01057	0.01388	0.04762	-0.02911	-0.00906	0.01735	-0.07614	0.14659	0.00559	0.00551
21	DVLA	0.02688	-0.01324	0.00702	-0.09649	0.07964	-0.06692	-0.00980	0.00175	0.00660	-0.08364	0.06632
22	EKAD	0.02981	0.00379	-0.01278	0.01910	0.00643	-0.01232	0.01020	-0.00111	0.04925	-0.05772	-0.02163
23	ESIP	0.08136	-0.01370	-0.01230	-0.02575	0.05005	-0.00479	-0.05501	0.04278	-0.04998	0.09029	-0.04625
24	FOOD	0.19060	0.13116	0.06560	0.17964	-0.00023	0.00759	0.18297	-0.08686	0.25126	0.23192	0.08144
25	FPNI	-0.00189	-0.03012	0.03313	0.06680	-0.02631	-0.00199	0.03523	-0.00192	-0.00730	0.02608	0.05181
26	GDST	-0.06031	0.04621	0.03970	0.07096	-0.00856	-0.00468	0.08977	0.00118	0.07723	0.12846	0.04457
27	GGRM	-0.00384	-0.01403	0.01329	-0.04334	0.00325	0.01126	0.00965	-0.00255	-0.06652	-0.02086	-0.00263
28	GJTL	-0.01578	0.03621	0.00142	0.00970	-0.01448	0.00599	-0.02272	0.00025	0.00054	0.01044	-0.02531
29	GMFI	-0.02041	0.23637	-0.06348	0.04228	0.02923	-0.03970	0.01027	0.01165	0.02343	0.08988	0.05759
30	GOOD	-0.01230	-0.00230	0.02507	0.02199	-0.00309	-0.01485	-0.03852	0.02482	0.00493	-0.01816	0.03351
31	HMSP	-0.00606	0.00462	-0.00785	-0.01343	0.01171	0.03596	0.01227	-0.00075	-0.03920	-0.00657	-0.01789
32	HOKI	-0.02104	-0.00387	0.01525	0.03788	-0.04077	-0.00374	0.02509	-0.02654	0.01166	-0.02039	-0.04215
33	HRTA	-0.00447	-0.00366	0.00380	0.00963	-0.00976	-0.00790	-0.00346	-0.02103	-0.00592	0.00388	0.00496

34	ICBP	-0.03725	-0.00070	0.03118	0.03644	0.01183	0.03055	0.02809	0.03566	0.00616	0.00404	-0.00744
35	IFII	0.04669	-0.00981	0.00278	0.00820	-0.03580	-0.02888	-0.07644	-0.02400	-0.02766	0.06551	-0.04911
36	IMAS	-0.04537	0.02168	0.03416	-0.02699	-0.00783	-0.02290	0.01047	0.00888	0.06477	-0.06862	0.01961
37	IMPC	-0.00098	0.00560	0.00258	-0.02698	-0.01005	0.00170	0.00444	0.00059	0.00886	0.00442	0.00767
38	INAF	-0.02840	0.12269	0.03048	0.09863	-0.02915	-0.06744	0.08388	0.02556	0.09752	0.11615	0.06511
39	INAI	0.00207	0.07859	-0.01323	-0.04493	0.00860	-0.05760	0.00503	0.01177	0.00937	-0.04905	-0.05676
40	INDF	-0.02357	0.00561	-0.00408	-0.00039	0.03766	0.02296	0.04055	-0.00360	0.02131	0.01559	0.02693
41	INDR	-0.01590	0.16572	0.01076	-0.09993	-0.01914	0.04988	-0.05674	-0.01439	0.03770	-0.08863	-0.04498
42	INDS	0.02502	-0.02389	-0.03735	-0.04764	-0.00986	0.02215	-0.01803	0.00763	-0.10719	-0.02150	-0.07472
43	INKP	-0.01792	-0.01177	0.02255	0.04790	0.03198	-0.02571	0.04409	-0.00777	0.03736	0.05910	0.00297
44	INOV	0.00196	0.00395	0.01023	0.02549	-0.05060	0.00652	0.00405	-0.07616	0.01031	-0.00854	0.06791
45	INTP	0.09494	-0.02630	0.01950	-0.03636	0.00600	-0.01426	-0.06074	0.00445	0.03599	-0.14897	0.04313
46	IPOL	-0.00153	-0.01097	0.03884	-0.05038	0.07526	-0.01848	-0.02127	0.00064	0.03937	-0.02609	-0.03045
47	ISSP	-0.03662	-0.01654	0.02827	0.06027	-0.03191	-0.00970	0.01285	-0.00746	0.03090	0.04803	0.00402
48	ITIC	-0.03981	-0.03122	-0.01721	0.04133	0.05852	0.04530	-0.00750	0.04973	0.01432	0.00041	0.25998

49	JPFA	-0.00752	-0.00032	-0.00577	-0.02946	0.00117	0.00223	-0.07694	-0.00450	0.03847	-0.11880	-0.04585
50	JSKY	-0.04671	0.03578	0.05294	-0.04272	-0.03794	-0.06378	-0.01557	-0.02140	0.01177	0.01627	-0.00721
51	KAEF	-0.05579	0.23515	0.02892	-0.00292	0.08390	-0.03955	0.02565	0.03198	0.04622	0.05576	0.07024
52	KBLI	-0.01471	-0.00304	0.01003	0.00783	0.03355	-0.00218	-0.04305	-0.00288	0.04331	-0.11150	-0.03615
53	KBLM	-0.04048	0.09477	-0.11733	0.00070	-0.01832	0.15035	-0.08736	-0.00137	-0.08795	-0.01732	-0.01829
54	KDSI	-0.11354	-0.03161	0.05030	-0.01183	0.00668	0.07903	-0.00853	-0.00708	0.07229	0.05694	-0.00608
55	KEJU	0.00670	-0.01728	0.01960	-0.00677	-0.00375	-0.00872	0.01379	-0.03853	-0.00111	-0.04033	0.05089
56	KINO	0.00261	0.05954	-0.01583	-0.02318	0.01033	0.07599	-0.03635	-0.07253	-0.04519	-0.03937	-0.00223
57	KLBF	0.03656	0.05061	-0.04247	-0.00902	0.00309	-0.01704	-0.00974	0.00317	0.00435	0.04779	0.08256
58	KPAL	0.06988	-0.07622	0.03861	0.06011	0.02605	-0.06982	-0.02279	0.06027	0.06360	0.01732	0.07145
59	KPAS	0.00966	0.00769	0.02341	0.03230	-0.00514	0.01509	0.04103	0.00454	0.03692	0.04085	0.02586
60	KRAS	-0.02772	0.04054	-0.00128	0.01322	0.00088	-0.02899	-0.02905	-0.00087	0.05758	-0.06100	-0.03112
61	MAIN	-0.00078	0.00328	0.01587	0.05621	-0.01903	0.00306	0.00396	-0.02996	0.02094	0.03639	-0.01255
62	MARK	0.00296	0.01363	0.00572	0.01565	0.00457	-0.01465	-0.00592	-0.03254	-0.00827	-0.03106	-0.01333
63	MBTO	-0.07017	0.08890	-0.02283	0.04460	0.07679	0.04931	0.00752	-0.01926	0.07710	0.30765	-0.01109

64	MDKI	0.00493	0.01178	-0.04172	0.03499	0.03500	-0.01779	-0.07418	-0.06663	0.12182	-0.05029	-0.01697
65	MERK	-0.00234	0.05795	-0.02563	0.02395	0.03021	-0.01497	-0.00872	0.00549	-0.04904	-0.03276	-0.04154
66	MLBI	0.01692	-0.00531	0.00558	-0.01697	-0.00209	-0.01742	-0.02326	0.00051	-0.04016	-0.02051	-0.02551
67	MLIA	-0.08025	0.04406	-0.01029	-0.02990	-0.13296	0.01906	0.05340	-0.01360	0.03516	0.05226	0.03533
68	MRAT	0.08331	0.01167	0.02412	-0.17708	0.12065	-0.01014	-0.02912	0.00770	-0.01772	-0.09368	-0.07535
69	MYOR	-0.00058	0.00068	0.01251	0.01285	-0.00068	0.03903	0.01854	-0.00381	0.04239	-0.03555	0.03574
70	NIKL	-0.13031	0.05609	0.06834	0.10942	-0.05951	-0.04973	0.08106	-0.04565	0.09226	0.10892	0.02984
71	PBID	0.00580	0.06754	0.02216	-0.05243	0.10268	-0.07852	0.02339	0.02650	0.03050	-0.04843	-0.02876
72	PBRX	0.04095	-0.00801	0.01566	0.05350	-0.04256	-0.02264	0.04747	-0.01274	0.03598	-0.12651	-0.03761
73	PCAR	-0.02834	0.06766	0.14524	0.12453	-0.09475	0.09381	0.02458	-0.00094	0.04323	0.04764	0.07086
74	PEHA	-0.02395	0.08400	0.00675	-0.00145	-0.01686	-0.08923	0.09558	-0.06246	0.04057	-0.02280	0.02548
75	PICO	0.05739	0.01820	0.13245	0.09847	-0.11876	-0.05563	0.27653	0.00866	0.10666	0.11857	0.05721
76	PRAS	-0.04385	-0.01289	0.01186	-0.14422	-0.01979	-0.00259	0.05533	-0.01459	0.00879	-0.01889	0.02736
77	PTSN	0.04035	-0.02614	0.00667	0.00318	-0.03914	-0.07015	-0.04310	-0.07229	-0.02062	0.00213	0.23950
78	PURE	-0.03007	-0.02193	0.05986	0.04964	-0.03937	-0.05981	0.02258	0.10267	0.10240	-0.00891	0.00876

79	ROTI	-0.00013	0.01528	-0.00084	-0.00646	-0.00296	-0.00655	-0.01303	-0.05315	0.00580	-0.00609	-0.00937
80	SIDO	0.01060	-0.00087	0.00186	0.02321	0.02959	0.01186	0.00300	0.01180	-0.03485	0.01671	-0.04574
81	SLIS	-0.00153	0.00743	0.00265	0.00007	-0.00531	0.00053	0.01137	-0.02420	0.00037	-0.00455	-0.01932
82	SMBR	0.01507	0.01187	0.00591	0.05462	-0.01066	-0.01729	0.01198	-0.03884	0.09331	-0.01982	-0.00635
83	SMCB	-0.02010	0.00188	-0.01077	-0.01664	0.00596	-0.05244	-0.07156	-0.02073	-0.04370	-0.00047	0.00526
84	SMGR	-0.00676	-0.00664	0.00510	-0.03184	-0.02470	-0.02840	-0.05013	-0.00370	-0.06374	-0.00215	-0.00505
85	SMKL	-0.00250	0.01546	0.00293	-0.01131	0.00181	0.00410	-0.02547	0.03219	-0.05598	0.06639	-0.06443
86	SMSM	0.05891	-0.03353	0.00593	-0.04859	-0.01685	-0.04111	-0.08748	0.00052	0.05266	-0.07052	-0.02273
87	SPMA	-0.02136	0.00766	-0.02526	-0.02653	0.00930	0.01171	-0.06202	-0.00068	0.01511	-0.13141	0.06476
88	SRIL	-0.01746	0.01472	-0.00528	0.01922	0.05154	-0.05172	-0.00515	-0.04686	-0.00930	-0.00052	-0.03187
89	SRSN	-0.01545	-0.02184	0.01917	-0.01410	-0.01265	-0.00172	-0.02105	-0.00742	0.01007	-0.02229	0.05767
90	STAR	0.01126	0.00365	-0.00299	-0.01503	0.00907	0.00052	-0.04492	-0.01645	-0.00139	-0.01036	-0.00403
91	SWAT	0.00513	0.03313	0.00709	0.01768	-0.00387	0.02632	0.04775	0.16004	-0.03625	-0.02580	-0.04215
92	TIRT	-0.00635	-0.00116	0.02189	0.02976	0.01300	-0.01657	-0.00941	-0.00206	0.00726	0.00839	0.02226
93	TKIM	0.02150	0.02853	0.05151	0.11740	0.05034	0.00502	0.10267	-0.02417	0.16192	0.04845	0.03532

94	TOTO	0.00554	0.05030	-0.00115	-0.05657	0.00308	0.02945	-0.10487	0.00750	-0.02656	-0.00913	-0.00227
95	TPIA	-0.01055	-0.00767	0.02164	0.02558	0.01834	0.00967	-0.05107	0.00184	0.03582	-0.09267	0.05728
96	TSPC	-0.00819	0.00925	0.02368	0.00909	-0.02944	0.00763	0.03603	-0.05037	0.04288	-0.04611	0.02219
97	UCID	0.00111	-0.01391	-0.00132	0.01558	-0.00664	0.00051	0.00261	-0.04787	-0.04108	-0.03554	-0.04864
98	ULTJ	0.00656	0.00762	-0.02775	0.00666	0.00579	0.00091	-0.00485	-0.00025	0.01365	-0.08811	-0.02956
99	UNVR	0.01907	-0.00028	0.03264	0.01013	-0.00484	0.04199	0.04114	-0.00147	0.01085	-0.01695	-0.03980
100	VOKS	-0.04778	-0.04072	0.06819	0.09485	-0.04093	-0.00155	-0.01613	-0.01561	0.08415	0.04944	0.04012
101	WIIM	0.01639	0.00056	0.01411	0.00931	0.03878	-0.03765	-0.00141	-0.00726	-0.00584	0.00712	-0.02581
102	WOOD	-0.00407	0.21392	-0.11967	0.02309	-0.04015	0.01849	-0.02557	0.19759	-0.01096	-0.00401	0.03102
103	WSBP	0.04527	-0.00919	0.02666	0.01905	-0.00492	-0.02964	0.02442	0.02645	0.02606	0.03917	-0.00227
104	WTON	0.04789	0.01069	0.00289	0.01577	0.01974	-0.05080	-0.00264	-0.01664	0.00759	0.01996	-0.01917
	AAR	-0.00192	0.01947	0.00992	0.00835	-0.00207	-0.00579	0.00106	-0.00272	0.01667	-0.00056	0.00631

Lampiran 4 Volume Perdagangan Saham

Kode Saham	T-5	T-4	T-3	T-2	T-1	T-0
ADES	13400	3400	1000	70000	8500	15200
ADMG	274300	423200	573700	372900	419700	362800
AGII	70800	50600	6800	25600	17900	81200
ARKA	24400	29500	24300	35500	28700	26500
ARNA	322400	5612200	1420000	748000	209200	1174800
ASII	43566600	40537300	31282500	87904100	86444600	45134700
AUTO	737800	1134300	513300	812300	789000	568300
BAJA	355800	4069500	844800	1091900	415400	350200
BELL	411000	67000	383600	67700	13700	117900
BRPT	115191800	62317800	49405300	49240300	52913700	62427400
BTON	42700	220000	1500	19100	16700	1600
BUDI	101800	25400	417000	574300	826200	8800
CAMP	1962200	2514300	2200500	3770600	1697500	1254200
CCSI	2305500	127200	166100	1111600	473500	641500
CEKA	22700	19700	25100	110500	36300	110500
CINT	41800	136600	137700	46600	110000	189600
CLEO	5767200	4210200	5515100	5402400	5893100	4446100
COCO	13500	26700	18600	9100	6900	6200
CPIN	6662800	5925500	5373300	8806100	6916800	5780800
DLTA	41600	8900	28600	29900	4600	37100
DVLA	44700	89700	5500	8100	800	500
EKAD	380100	187100	150500	552300	47900	240500
ESIP	16775500	16061500	4017500	919300	5004700	230400

FOOD	908200	2899600	1613400	1438100	381400	202200
FPNI	571100	509900	533600	289200	189700	558900
GDST	1250200	2382000	369800	1176300	996300	1016300
GGRM	990400	653500	977800	1702500	1558200	871100
GJTL	1570500	1506700	996900	5731100	3107700	1395800
GMFI	33559500	103805000	42868400	13854900	17774600	16017800
GOOD	188400	210900	194800	227000	269300	262200
HMSP	37626400	28202000	33544500	64983400	69833000	45972600
HOKI	17214700	23526000	19309200	16036800	22817700	18758400
HRTA	282000	169600	98800	115800	207100	228100
ICBP	4640300	6386500	5805700	4459700	4665700	5798300
IFII	217000	29500	112400	129500	302000	816900
IMAS	1069600	2054200	734500	672800	1112100	1877500
IMPC	135600	239400	167200	200600	191300	319200
INAF	16829100	39808400	14119200	7002000	9508500	6175800
INAI	200	34300	1600	1200	17200	200
INDF	8989200	4037100	5741200	10550500	10166500	5828200
INDR	5100	49400	2700	41200	17700	93500
INDS	23100	8700	7100	10800	9700	5800
INKP	11096300	6768700	4927000	8792900	15080400	13280100
INOV	891100	492500	65100	495400	146800	829700
INTP	3146000	1676100	1759400	2725400	3663600	1359400
IPOL	106300	51100	77700	135500	55500	13800
ISSP	4502200	4784100	1942300	6411500	2195000	4153700
ITIC	11276700	10668000	9020600	9127400	10123400	9154500
JPFA	10477200	6249300	2938100	6989600	6049400	4374600

JSKY	18175600	18219800	20188700	15788700	16927000	23188600
KAEF	13990100	41645300	35684600	14226700	17710700	11700400
KBLI	1248200	594000	5523000	2557900	3533400	3143200
KBLM	4600	90300	7600	52200	700	272000
KDSI	700	40900	32400	47700	2000	2800
KEJU	95900	327100	35600	41900	47600	16700
KINO	512300	1864600	1286900	1604800	968300	1248800
KLBF	30659400	38274500	25366200	48812000	38897600	35408000
KPAL	503100	236400	249100	27800	158500	172300
KPAS	2445400	2644100	434200	769000	56500	65300
KRAS	6989700	9015900	3305700	9758900	7414300	9584000
MAIN	2130500	2103000	565200	1982100	1434600	1540700
MARK	24900	5100	10300	7500	1400	300
MBTO	1398800	1520100	1529400	1143900	1460800	1540600
MDKI	195600	1800	6700	2000	1100	300
MERK	12100	16700	4700	6000	4900	4400
MLBI	57800	26000	25400	52800	51300	80700
MLIA	7160600	9400500	5401900	4188100	4225300	4993200
MRAT	12700	23500	8300	7700	100600	7800
MYOR	1766500	1084800	839400	2485300	1030900	3588400
NIKL	27719200	36473300	8472000	4808000	5123600	3186100
PBID	13400	20300	40700	264100	45500	191300
PBRX	329300	37800	3500	19500	34700	57800
PCAR	1000	19600	300	50700	4000	2500
PEHA	43900	16300	12900	10100	35800	38300
PICO	151300	139200	81300	15500	77600	107000

PRAS	600	20600	1500	38400	5700	112700
PTSN	130900	194300	99600	854200	940000	2785700
PURE	9743400	18610100	15102700	11955500	7229900	7038700
ROTI	217100	3881300	105300	217600	121500	1939700
SIDO	5606500	4319300	2884100	4563500	8496600	6007800
SLIS	50700	64800	95400	220800	230500	231000
SMBR	40282300	23568600	5863700	6006500	5797600	8050400
SMCB	83700	102800	16600	18200	95100	140700
SMGR	6562000	4816000	3818900	4296000	6485700	4192500
SMKL	49700	34000	135900	171600	246200	170500
SMSM	3459600	2268500	3356900	3219400	2973900	4453700
SPMA	18100	42700	55900	234200	116000	29800
SRIL	18185900	13540200	8943700	18912500	154303400	211218800
SRSN	43800	337800	2275100	2333400	4491000	3027700
STAR	5500	90200	21600	378800	58200	81000
SWAT	179800	310600	264200	1033500	787200	353400
TIRT	94300	155600	170000	100	122600	669800
TKIM	3945800	4163800	1789000	2851000	3478900	3453900
TOTO	26300	303900	10600	16500	26100	1300
TPIA	2285000	2792100	1620000	2824300	1678800	2077500
TSPC	20900	54500	48300	95200	301500	770900
UCID	734000	783200	712900	1727100	2279400	3036600
ULTJ	286100	182200	410500	705500	814500	480800
UNVR	16142200	12512400	10982200	21278700	14816900	19638900
VOKS	87100	34600	26400	15400	7500	300
WIIM	1041600	869600	418100	1837200	1589200	3548900

WOOD	4342500	9485900	12404200	1956400	1754000	1813500
WSBP	66703000	50965100	16893500	48958400	43119200	38954900
WTON	17955600	6479500	5010400	8475600	7817800	10455900

Volume Perdagangan Saham

Kode Saham	T+1	T+2	T+3	T+4	T+5	Listed Shares
ADES	60600	65100	144200	17300	25700	589896800
ADMG	966000	810500	539400	313100	199900	3889179559
AGII	171000	161300	146200	242600	29400	3066660000
ARKA	300	1000	200	25100	27200	2000000000
ARNA	1964800	1670000	2756300	1568600	2119600	7341430976
ASII	64824200	98966100	55655900	67166600	61972000	40483553140
AUTO	748800	2300300	1566300	1374700	876600	4819733000
BAJA	379000	728000	389700	909600	307100	1800000000
BELL	220900	28400	8500	2500	300	1450000000
BRPT	56741300	89126400	85752200	30690500	99195200	89016609820
BTON	23000	54700	900	7500	3100	720000000
BUDI	688000	321500	80600	1600	18100	4498997362
CAMP	743200	2294500	818200	1581800	850100	5885000000
CCSI	881700	2650100	317100	989200	193900	1000000000
CEKA	16900	78900	149600	36500	128300	595000000
CINT	60000	49300	71400	38400	27900	1000000000
CLEO	3799500	6576800	2962500	1662000	2738900	12000000000
COCO	5500	12700	12700	17000	25000	560242305

CPIN	5151900	12554800	6221600	8445100	9860300	16398000000
DLTA	28900	13900	600	4800	27400	800659050
DVLA	2800	44300	21800	30500	200	1120000000
EKAD	472000	367300	247900	342600	205100	698775000
ESIP	141000	1156300	35100	61700	22200	640000000
FOOD	188000	198800	85500	157000	134700	650000000
FPNI	1104900	729800	325300	403100	1804500	5566414000
GDST	1776700	1186300	1218100	2354300	1412800	9242500000
GGRM	809900	1733100	1814000	1797700	1157800	1924088000
GJTL	4812800	2157900	2236600	2577400	73300	3484800000
GMFI	7564600	10005700	9147800	7479000	7242200	28233511500
GOOD	185300	96800	72300	35000	46400	7379580291
HMSP	41891600	58737700	35546800	71826500	36774600	116318076900
HOKI	14264900	15622700	11286900	5943600	11674900	2386305700
HRTA	289500	352900	73800	111700	514700	4605262400
ICBP	4114900	9473800	6384200	8147300	6285700	11661908000
IFII	398600	1098500	38200	39700	92400	9412000000
IMAS	1784500	1054100	2292800	1886200	3075500	2765278412
IMPC	254900	207600	157000	271300	350600	4833500000
INAF	3744700	4459100	5136900	5210200	4389100	3099267500
INAI	900	19800	11400	6000	13100	633600000
INDF	7287800	21040100	13687800	11764900	9846800	8780426500
INDR	35400	37500	131600	23800	8200	654351707
INDS	100	10500	400	2800	19100	656249710
INKP	7842800	12027500	4594600	8557600	6567700	5470982941
INOV	101800	269200	90700	220200	18000	1808221900

INTP	2151700	3394100	2211700	1687900	5488700	3681231699
IPOL	150400	659900	146000	374900	1850200	6443379509
ISSP	3807200	4267900	9733800	6075900	2142600	7185992035
ITIC	9223300	9298600	9907500	9840600	7710600	940720000
JPFA	9246300	13867700	6808700	6460200	15773500	11726575201
JSKY	4583000	9614200	5979600	232600	1120300	2032540000
KAEF	8789300	8762900	7311300	6779200	6125900	5554000000
KBLI	2361200	3884200	1577700	1833200	1372300	4007235107
KBLM	7000	145700	76700	42500	22000	1120000000
KDSI	16300	7900	4800	63500	29500	405000000
KEJU	155600	60200	137900	68500	4400	1500000000
KINO	3745700	5908700	291500	6857800	10561400	1428571500
KLBF	23037600	50445900	59267400	72013900	56301900	46875122110
KPAL	266200	3294900	1802800	428300	779600	1069009400
KPAS	24300	54300	3000	2000	32900	768042782
KRAS	6397000	6171700	2516900	4026600	5868700	19346396900
MAIN	2332800	2454500	1371800	1185600	1825000	2238750000
MARK	197800	2700	30600	3800	39200	1070000000
MBTO	1532000	1446100	1605400	1488200	1286900	3800000310
MDKI	3600	61800	294400	3700	12500	2530150002
MERK	7900	99500	15400	38500	41100	448000000
MLBI	24100	105100	1000	2800	86200	2107000000
MLIA	4304600	4556900	4463800	3806500	4316200	1323000000
MRAT	28900	83800	4600	5400	500	428000000
MYOR	1252800	1505100	1410200	10731900	7820300	22358699725
NIKL	2085300	3606400	2746000	2217800	3306300	2523350000

PBID	474700	610600	276000	430100	45300	1875000000
PBRX	31300	61800	331400	76900	2418600	6478295611
PCAR	400	300	1100	400	900	1166666700
PEHA	315200	11100	34000	34200	38400	840000000
PICO	59100	10000	18100	71400	46700	568375000
PRAS	80200	1600	17500	31100	87900	701043478
PTSN	1627800	1651800	244500	1015700	1289200	5314344000
PURE	3550700	7408500	607800	496500	685500	1333333500
ROTI	111200	122530800	2415200	2984200	4948500	6186488888
SIDO	4214700	5091700	6059200	2416900	3987000	15000000000
SLIS	196000	169400	195400	198300	229500	2000000000
SMBR	7314100	5759800	4132800	1160300	3074400	9932534336
SMCB	47000	47800	2400	16300	27600	7662900000
SMGR	7836200	18138200	4238900	12188400	9030900	5931520000
SMKL	163400	47400	19900	212200	122200	3400000005
SMSM	3364200	4583400	2521700	3847600	4596400	5758675440
SPMA	17000	102100	69600	120100	78900	2114570958
SRIL	92130000	256449700	125948200	17059100	16582600	20452176844
SRSN	2426000	2544900	1562500	1610800	2012400	6020000000
STAR	93900	177900	200200	81000	116600	4800000602
SWAT	3860900	4193700	318400	227700	583400	3019200000
TIRT	85000	446000	882600	1682300	1370300	1011774750
TKIM	2472100	5731100	2892000	2094800	4263000	3113223570
TOTO	590100	474800	81600	187400	355800	10320000000
TPIA	1995900	1694000	1933200	674600	1941400	17833520260
TSPC	24300	1554600	396600	2015100	542600	4500000000

UCID	1844700	6234300	449600	682000	2948700	4156572300
ULTJ	7970600	6406700	7650900	527900	1878000	11553528000
UNVR	20637800	40394200	18254300	29370900	34350500	38150000000
VOKS	63500	19000	3100	2300	1100	4155602595
WIIM	4769000	4645700	2272500	1729600	1772000	2099873760
WOOD	453400	4492100	81000	4200	1181700	6306250000
WSBP	37430800	45013100	17149500	33455600	38296400	26361157534
WTON	13688200	8202600	12851100	9691900	9486600	8715466600



Lampiran 5 Perhitungan *Trading Volume Activity*

NO.	Kode Saham	T-5	T-4	T-3	T-2	T-1	T0	T+1	T+2	T+3	T+4	T+5
1	ADES	0.00002	0.00001	0.00000	0.00012	0.00001	0.00003	0.00010	0.00011	0.00024	0.00003	0.000044
2	ADMG	0.00007	0.00011	0.00015	0.00010	0.00011	0.00009	0.00025	0.00021	0.00014	0.00008	0.000051
3	AGII	0.00002	0.00002	0.00000	0.00001	0.00001	0.00003	0.00006	0.00005	0.00005	0.00008	0.000010
4	ARKA	0.00001	0.00001	0.00001	0.00002	0.00001	0.00001	0.00000	0.00000	0.00000	0.00001	0.000014
5	ARNA	0.00004	0.00076	0.00019	0.00010	0.00003	0.00016	0.00027	0.00023	0.00038	0.00021	0.000289
6	ASII	0.00108	0.00100	0.00077	0.00217	0.00214	0.00111	0.00160	0.00244	0.00137	0.00166	0.001531
7	AUTO	0.00015	0.00024	0.00011	0.00017	0.00016	0.00012	0.00016	0.00048	0.00032	0.00029	0.000182
8	BAJA	0.00020	0.00226	0.00047	0.00061	0.00023	0.00019	0.00021	0.00040	0.00022	0.00051	0.000171
9	BELL	0.00028	0.00005	0.00026	0.00005	0.00001	0.00008	0.00015	0.00002	0.00001	0.00000	0.000000
10	BRPT	0.00129	0.00070	0.00056	0.00055	0.00059	0.00070	0.00064	0.00100	0.00096	0.00034	0.001114
11	BTON	0.00006	0.00031	0.00000	0.00003	0.00002	0.00000	0.00003	0.00008	0.00000	0.00001	0.000004
12	BUDI	0.00002	0.00001	0.00009	0.00013	0.00018	0.00000	0.00015	0.00007	0.00002	0.00000	0.000004
13	CAMP	0.00033	0.00043	0.00037	0.00064	0.00029	0.00021	0.00013	0.00039	0.00014	0.00027	0.000144

14	CCSI	0.00231	0.00013	0.00017	0.00111	0.00047	0.00064	0.00088	0.00265	0.00032	0.00099	0.000194
15	CEKA	0.00004	0.00003	0.00004	0.00019	0.00006	0.00019	0.00003	0.00013	0.00025	0.00006	0.000216
16	CINT	0.00004	0.00014	0.00014	0.00005	0.00011	0.00019	0.00006	0.00005	0.00007	0.00004	0.000028
17	CLEO	0.00048	0.00035	0.00046	0.00045	0.00049	0.00037	0.00032	0.00055	0.00025	0.00014	0.000228
18	COCO	0.00002	0.00005	0.00003	0.00002	0.00001	0.00001	0.00001	0.00002	0.00002	0.00003	0.000045
19	CPIN	0.00041	0.00036	0.00033	0.00054	0.00042	0.00035	0.00031	0.00077	0.00038	0.00052	0.000601
20	DLTA	0.00005	0.00001	0.00004	0.00004	0.00001	0.00005	0.00004	0.00002	0.00000	0.00001	0.000034
21	DVLA	0.00004	0.00008	0.00000	0.00001	0.00000	0.00000	0.00000	0.00004	0.00002	0.00003	0.000000
22	EKAD	0.00054	0.00027	0.00022	0.00079	0.00007	0.00034	0.00068	0.00053	0.00035	0.00049	0.000294
23	ESIP	0.02621	0.02510	0.00628	0.00144	0.00782	0.00036	0.00022	0.00181	0.00005	0.00010	0.000035
24	FOOD	0.00140	0.00446	0.00248	0.00221	0.00059	0.00031	0.00029	0.00031	0.00013	0.00024	0.000207
25	FPNI	0.00010	0.00009	0.00010	0.00005	0.00003	0.00010	0.00020	0.00013	0.00006	0.00007	0.000324
26	GDST	0.00014	0.00026	0.00004	0.00013	0.00011	0.00011	0.00019	0.00013	0.00013	0.00025	0.000153
27	GGRM	0.00051	0.00034	0.00051	0.00088	0.00081	0.00045	0.00042	0.00090	0.00094	0.00093	0.000602
28	GJTL	0.00045	0.00043	0.00029	0.00164	0.00089	0.00040	0.00138	0.00062	0.00064	0.00074	0.000021

29	GMFI	0.00119	0.00368	0.00152	0.00049	0.00063	0.00057	0.00027	0.00035	0.00032	0.00026	0.000257
30	GOOD	0.00003	0.00003	0.00003	0.00003	0.00004	0.00004	0.00003	0.00001	0.00001	0.00000	0.000006
31	HMSP	0.00032	0.00024	0.00029	0.00056	0.00060	0.00040	0.00036	0.00050	0.00031	0.00062	0.000316
32	HOKI	0.00721	0.00986	0.00809	0.00672	0.00956	0.00786	0.00598	0.00655	0.00473	0.00249	0.004892
33	HRTA	0.00006	0.00004	0.00002	0.00003	0.00004	0.00005	0.00006	0.00008	0.00002	0.00002	0.000112
34	ICBP	0.00040	0.00055	0.00050	0.00038	0.00040	0.00050	0.00035	0.00081	0.00055	0.00070	0.000539
35	IFII	0.00002	0.00000	0.00001	0.00001	0.00003	0.00009	0.00004	0.00012	0.00000	0.00000	0.000010
36	IMAS	0.00039	0.00074	0.00027	0.00024	0.00040	0.00068	0.00065	0.00038	0.00083	0.00068	0.001112
37	IMPC	0.00003	0.00005	0.00003	0.00004	0.00004	0.00007	0.00005	0.00004	0.00003	0.00006	0.000073
38	INAF	0.00543	0.01284	0.00456	0.00226	0.00307	0.00199	0.00121	0.00144	0.00166	0.00168	0.001416
39	INAI	0.00000	0.00005	0.00000	0.00000	0.00003	0.00000	0.00000	0.00003	0.00002	0.00001	0.000021
40	INDF	0.00102	0.00046	0.00065	0.00120	0.00116	0.00066	0.00083	0.00240	0.00156	0.00134	0.001121
41	INDR	0.00001	0.00008	0.00000	0.00006	0.00003	0.00014	0.00005	0.00006	0.00020	0.00004	0.000013
42	INDS	0.00004	0.00001	0.00001	0.00002	0.00001	0.00001	0.00000	0.00002	0.00000	0.00000	0.000029
43	INKP	0.00203	0.00124	0.00090	0.00161	0.00276	0.00243	0.00143	0.00220	0.00084	0.00156	0.001200

44	INOV	0.00049	0.00027	0.00004	0.00027	0.00008	0.00046	0.00006	0.00015	0.00005	0.00012	0.000010
45	INTP	0.00085	0.00046	0.00048	0.00074	0.00100	0.00037	0.00058	0.00092	0.00060	0.00046	0.001491
46	IPOL	0.00002	0.00001	0.00001	0.00002	0.00001	0.00000	0.00002	0.00010	0.00002	0.00006	0.000287
47	ISSP	0.00063	0.00067	0.00027	0.00089	0.00031	0.00058	0.00053	0.00059	0.00135	0.00085	0.000298
48	ITIC	0.01199	0.01134	0.00959	0.00970	0.01076	0.00973	0.00980	0.00988	0.01053	0.01046	0.008196
49	JPFA	0.00089	0.00053	0.00025	0.00060	0.00052	0.00037	0.00079	0.00118	0.00058	0.00055	0.001345
50	JSKY	0.00894	0.00896	0.00993	0.00777	0.00833	0.01141	0.00225	0.00473	0.00294	0.00011	0.000551
51	KAEF	0.00252	0.00750	0.00643	0.00256	0.00319	0.00211	0.00158	0.00158	0.00132	0.00122	0.001103
52	KBLI	0.00031	0.00015	0.00138	0.00064	0.00088	0.00078	0.00059	0.00097	0.00039	0.00046	0.000342
53	KBLM	0.00000	0.00008	0.00001	0.00005	0.00000	0.00024	0.00001	0.00013	0.00007	0.00004	0.000020
54	KDSI	0.00000	0.00010	0.00008	0.00012	0.00000	0.00001	0.00004	0.00002	0.00001	0.00016	0.000073
55	KEJU	0.00006	0.00022	0.00002	0.00003	0.00003	0.00001	0.00010	0.00004	0.00009	0.00005	0.000003
56	KINO	0.00036	0.00131	0.00090	0.00112	0.00068	0.00087	0.00262	0.00414	0.00020	0.00480	0.007393
57	KLBF	0.00065	0.00082	0.00054	0.00104	0.00083	0.00076	0.00049	0.00108	0.00126	0.00154	0.001201
58	KPAL	0.00047	0.00022	0.00023	0.00003	0.00015	0.00016	0.00025	0.00308	0.00169	0.00040	0.000729

59	KPAS	0.00318	0.00344	0.00057	0.00100	0.00007	0.00009	0.00003	0.00007	0.00000	0.00000	0.000043
60	KRAS	0.00036	0.00047	0.00017	0.00050	0.00038	0.00050	0.00033	0.00032	0.00013	0.00021	0.000303
61	MAIN	0.00095	0.00094	0.00025	0.00089	0.00064	0.00069	0.00104	0.00110	0.00061	0.00053	0.000815
62	MARK	0.00002	0.00000	0.00001	0.00001	0.00000	0.00000	0.00018	0.00000	0.00003	0.00000	0.000037
63	MBTO	0.00037	0.00040	0.00040	0.00030	0.00038	0.00041	0.00040	0.00038	0.00042	0.00039	0.000339
64	MDKI	0.00008	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00002	0.00012	0.00000	0.000005
65	MERK	0.00003	0.00004	0.00001	0.00001	0.00001	0.00001	0.00002	0.00022	0.00003	0.00009	0.000092
66	MLBI	0.00003	0.00001	0.00001	0.00003	0.00002	0.00004	0.00001	0.00005	0.00000	0.00000	0.000041
67	MLIA	0.00541	0.00711	0.00408	0.00317	0.00319	0.00377	0.00325	0.00344	0.00337	0.00288	0.003262
68	MRAT	0.00003	0.00005	0.00002	0.00002	0.00024	0.00002	0.00007	0.00020	0.00001	0.00001	0.000001
69	MYOR	0.00008	0.00005	0.00004	0.00011	0.00005	0.00016	0.00006	0.00007	0.00006	0.00048	0.000350
70	NIKL	0.01099	0.01445	0.00336	0.00191	0.00203	0.00126	0.00083	0.00143	0.00109	0.00088	0.001310
71	PBID	0.00001	0.00001	0.00002	0.00014	0.00002	0.00010	0.00025	0.00033	0.00015	0.00023	0.000024
72	PBRX	0.00005	0.00001	0.00000	0.00000	0.00001	0.00001	0.00000	0.00001	0.00005	0.00001	0.000373
73	PCAR	0.00000	0.00002	0.00000	0.00004	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000001

74	PEHA	0.00005	0.00002	0.00002	0.00001	0.00004	0.00005	0.00038	0.00001	0.00004	0.00004	0.000046
75	PICO	0.00027	0.00024	0.00014	0.00003	0.00014	0.00019	0.00010	0.00002	0.00003	0.00013	0.000082
76	PRAS	0.00000	0.00003	0.00000	0.00005	0.00001	0.00016	0.00011	0.00000	0.00002	0.00004	0.000125
77	PTSN	0.00002	0.00004	0.00002	0.00016	0.00018	0.00052	0.00031	0.00031	0.00005	0.00019	0.000243
78	PURE	0.00731	0.01396	0.01133	0.00897	0.00542	0.00528	0.00266	0.00556	0.00046	0.00037	0.000514
79	ROTI	0.00004	0.00063	0.00002	0.00004	0.00002	0.00031	0.00002	0.01981	0.00039	0.00048	0.000800
80	SIDO	0.00037	0.00029	0.00019	0.00030	0.00057	0.00040	0.00028	0.00034	0.00040	0.00016	0.000266
81	SLIS	0.00003	0.00003	0.00005	0.00011	0.00012	0.00012	0.00010	0.00008	0.00010	0.00010	0.000115
82	SMBR	0.00406	0.00237	0.00059	0.00060	0.00058	0.00081	0.00074	0.00058	0.00042	0.00012	0.000310
83	SMCB	0.00001	0.00001	0.00000	0.00000	0.00001	0.00002	0.00001	0.00001	0.00000	0.00000	0.000004
84	SMGR	0.00111	0.00081	0.00064	0.00072	0.00109	0.00071	0.00132	0.00306	0.00071	0.00205	0.001523
85	SMKL	0.00001	0.00001	0.00004	0.00005	0.00007	0.00005	0.00005	0.00001	0.00001	0.00006	0.000036
86	SMSM	0.00060	0.00039	0.00058	0.00056	0.00052	0.00077	0.00058	0.00080	0.00044	0.00067	0.000798
87	SPMA	0.00001	0.00002	0.00003	0.00011	0.00005	0.00001	0.00001	0.00005	0.00003	0.00006	0.000037
88	SRIL	0.00089	0.00066	0.00044	0.00092	0.00754	0.01033	0.00450	0.01254	0.00616	0.00083	0.000811

89	SRSN	0.00001	0.00006	0.00038	0.00039	0.00075	0.00050	0.00040	0.00042	0.00026	0.00027	0.000334
90	STAR	0.00000	0.00002	0.00000	0.00008	0.00001	0.00002	0.00002	0.00004	0.00004	0.00002	0.000024
91	SWAT	0.00006	0.00010	0.00009	0.00034	0.00026	0.00012	0.00128	0.00139	0.00011	0.00008	0.000193
92	TIRT	0.00009	0.00015	0.00017	0.00000	0.00012	0.00066	0.00008	0.00044	0.00087	0.00166	0.001354
93	TKIM	0.00127	0.00134	0.00057	0.00092	0.00112	0.00111	0.00079	0.00184	0.00093	0.00067	0.001369
94	TOTO	0.00000	0.00003	0.00000	0.00000	0.00000	0.00000	0.00006	0.00005	0.00001	0.00002	0.000034
95	TPIA	0.00013	0.00016	0.00009	0.00016	0.00009	0.00012	0.00011	0.00009	0.00011	0.00004	0.000109
96	TSPC	0.00000	0.00001	0.00001	0.00002	0.00007	0.00017	0.00001	0.00035	0.00009	0.00045	0.000121
97	UCID	0.00018	0.00019	0.00017	0.00042	0.00055	0.00073	0.00044	0.00150	0.00011	0.00016	0.000709
98	ULTJ	0.00002	0.00002	0.00004	0.00006	0.00007	0.00004	0.00069	0.00055	0.00066	0.00005	0.000163
99	UNVR	0.00042	0.00033	0.00029	0.00056	0.00039	0.00051	0.00054	0.00106	0.00048	0.00077	0.000900
100	VOKS	0.00002	0.00001	0.00001	0.00000	0.00000	0.00000	0.00002	0.00000	0.00000	0.00000	0.000000
101	WIIM	0.00050	0.00041	0.00020	0.00087	0.00076	0.00169	0.00227	0.00221	0.00108	0.00082	0.000844
102	WOOD	0.00069	0.00150	0.00197	0.00031	0.00028	0.00029	0.00007	0.00071	0.00001	0.00000	0.000187
103	WSBP	0.00253	0.00193	0.00064	0.00186	0.00164	0.00148	0.00142	0.00171	0.00065	0.00127	0.001453
104	WTON	0.00206	0.00074	0.00057	0.00097	0.00090	0.00120	0.00157	0.00094	0.00147	0.00111	0.001088

Lampiran 6 Perhitungan Average Abnormal Return & Average Trading Volume

Activity

NO.	Kode Saham	AAR Sebelum	AAR Setelah	ATVA Sebelum	ATVA Setelah
1	ADES	-0.01212	-0.02503	0.00003	0.00010
2	ADMG	0.01020	-0.03307	0.00011	0.00015
3	AGII	0.00569	-0.00095	0.00001	0.00005
4	ARKA	-0.01588	0.04758	0.00001	0.00000
5	ARNA	0.00261	-0.03039	0.00022	0.00028
6	ASII	-0.01110	0.00460	0.00143	0.00172
7	AUTO	0.00867	-0.02438	0.00017	0.00029
8	BAJA	0.02599	0.05386	0.00075	0.00030
9	BELL	-0.00864	0.00433	0.00013	0.00004
10	BRPT	-0.01059	-0.02445	0.00074	0.00081
11	BTON	0.02140	-0.06749	0.00008	0.00002
12	BUDI	-0.00340	-0.01029	0.00009	0.00005
13	CAMP	0.01509	0.03752	0.00041	0.00021
14	CCSI	-0.00038	-0.02419	0.00084	0.00101
15	CEKA	-0.00232	-0.02696	0.00007	0.00014
16	CINT	0.00564	0.02167	0.00010	0.00005
17	CLEO	0.00865	-0.01096	0.00045	0.00030
18	COCO	0.00615	0.04464	0.00003	0.00003
19	CPIN	0.01401	0.01414	0.00041	0.00052
20	DLTA	-0.01613	0.01978	0.00003	0.00002
21	DVLA	0.00076	-0.00375	0.00003	0.00002

22	EKAD	0.00927	-0.00420	0.00038	0.00047
23	ESIP	0.01593	-0.00363	0.01337	0.00044
24	FOOD	0.11335	0.13214	0.00223	0.00024
25	FPNI	0.00832	0.02078	0.00007	0.00016
26	GDST	0.01760	0.06824	0.00014	0.00017
27	GGRM	-0.00893	-0.01658	0.00061	0.00076
28	GJTL	0.00341	-0.00736	0.00074	0.00068
29	GMFI	0.04480	0.03856	0.00150	0.00029
30	GOOD	0.00587	0.00132	0.00003	0.00001
31	HMSP	-0.00220	-0.01043	0.00040	0.00042
32	HOKI	-0.00251	-0.01047	0.00829	0.00493
33	HRTA	-0.00089	-0.00431	0.00004	0.00006
34	ICBP	0.00830	0.01330	0.00045	0.00059
35	IFII	0.00241	-0.02234	0.00001	0.00003
36	IMAS	-0.00487	0.00702	0.00041	0.00073
37	IMPC	-0.00597	0.00519	0.00004	0.00005
38	INAF	0.03885	0.07764	0.00563	0.00148
39	INAI	0.00622	-0.01593	0.00002	0.00002
40	INDF	0.00305	0.02016	0.00090	0.00145
41	INDR	0.00830	-0.03341	0.00004	0.00007
42	INDS	-0.01875	-0.04276	0.00002	0.00001
43	INKP	0.01455	0.02715	0.00171	0.00145
44	INOV	-0.00179	-0.00048	0.00023	0.00008
45	INTP	0.01156	-0.02523	0.00071	0.00081
46	IPOL	0.01025	-0.00756	0.00001	0.00010
47	ISSP	0.00069	0.01767	0.00055	0.00072

48	ITIC	0.00232	0.06339	0.01068	0.00977
49	JPFA	-0.00838	-0.04152	0.00056	0.00089
50	JSKY	-0.00773	-0.00323	0.00879	0.00212
51	KAEF	0.05785	0.04597	0.00444	0.00136
52	KBLI	0.00673	-0.03006	0.00067	0.00055
53	KBLM	-0.01613	-0.04246	0.00003	0.00005
54	KDSI	-0.02000	0.02151	0.00006	0.00006
55	KEJU	-0.00030	-0.00306	0.00007	0.00006
56	KINO	0.00669	-0.03914	0.00087	0.00383
57	KLBF	0.00775	0.02563	0.00078	0.00111
58	KPAL	0.02369	0.03797	0.00022	0.00123
59	KPAS	0.01358	0.02984	0.00165	0.00003
60	KRAS	0.00513	-0.01289	0.00038	0.00026
61	MAIN	0.01111	0.00376	0.00073	0.00082
62	MARK	0.00850	-0.01822	0.00001	0.00005
63	MBTO	0.02346	0.07238	0.00037	0.00039
64	MDKI	0.00900	-0.01725	0.00002	0.00003
65	MERK	0.01683	-0.02531	0.00002	0.00009
66	MLBI	-0.00038	-0.02179	0.00002	0.00002
67	MLIA	-0.04187	0.03251	0.00459	0.00324
68	MRAT	0.01254	-0.04163	0.00007	0.00006
69	MYOR	0.00496	0.01146	0.00007	0.00020
70	NIKL	0.00881	0.05329	0.00655	0.00111
71	PBID	0.02915	0.00064	0.00004	0.00020
72	PBRX	0.01191	-0.01868	0.00001	0.00009
73	PCAR	0.04287	0.03707	0.00001	0.00000

74	PEHA	0.00970	0.01528	0.00003	0.00010
75	PICO	0.03755	0.11352	0.00016	0.00007
76	PRAS	-0.04178	0.01160	0.00002	0.00006
77	PTSN	-0.00302	0.02112	0.00008	0.00022
78	PURE	0.00362	0.04550	0.00940	0.00191
79	ROTI	0.00098	-0.01517	0.00015	0.00430
80	SIDO	0.01288	-0.00981	0.00034	0.00029
81	SLIS	0.00066	-0.00727	0.00007	0.00010
82	SMBR	0.01536	0.00806	0.00164	0.00043
83	SMCB	-0.00793	-0.02624	0.00001	0.00000
84	SMGR	-0.01297	-0.02495	0.00087	0.00173
85	SMKL	0.00128	-0.00946	0.00004	0.00003
86	SMSM	-0.00683	-0.02551	0.00053	0.00066
87	SPMA	-0.01124	-0.02285	0.00004	0.00004
88	SRIL	0.01255	-0.01874	0.00209	0.00497
89	SRSN	-0.00897	0.00340	0.00032	0.00034
90	STAR	0.00119	-0.01543	0.00002	0.00003
91	SWAT	0.01183	0.02072	0.00017	0.00061
92	TIRT	0.01143	0.00529	0.00011	0.00088
93	TKIM	0.05386	0.06484	0.00104	0.00112
94	TOTO	0.00024	-0.02707	0.00001	0.00003
95	TPIA	0.00947	-0.00976	0.00013	0.00009
96	TSPC	0.00088	0.00092	0.00002	0.00020
97	UCID	-0.00104	-0.03411	0.00030	0.00058
98	ULTJ	-0.00022	-0.02182	0.00004	0.00042
99	UNVR	0.01135	-0.00125	0.00040	0.00075

100	VOKS	0.00672	0.02839	0.00001	0.00000
101	WIIM	0.01583	-0.00664	0.00055	0.00144
102	WOOD	0.01462	0.03761	0.00095	0.00020
103	WSBP	0.01537	0.02277	0.00172	0.00130
104	WTON	0.01940	-0.00218	0.00105	0.00124



Lampiran 7 Hasil Uji Analisis Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
AAR_Sebelum	104	-.04187	.11335	.0067498	.01877242
AAR_Setelah	104	-.06749	.13214	.0041503	.03328380
ATVA_Sebelum	104	.00001	.01337	.0010451	.00234771
ATVA_Setelah	104	.00000	.00977	.0007124	.00132131
Valid N (listwise)	104				

Lampiran 8 Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		AAR_ Sebelum	AAR_ Setelah	ATVA_ Sebelum	ATVA_ Setelah
N		104	104	104	104
Normal Parameters ^{a,b}	Mean	.0067498	.0041503	.0010451	.0007124
	Std. Deviation	.01877242	.03328380	.00234771	.00132131
Most Extreme Differences	Absolute	.168	.111	.336	.295
	Positive	.168	.111	.336	.237
	Negative	-.092	-.070	-.330	-.295
Test Statistic		.168	.111	.336	.295
Asymp. Sig. (2-tailed)		.000 ^c	.003 ^c	.000 ^c	.000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Lampiran 9 Hasil Uji Hipotesis Dengan Uji Wilcoxon Signed Ranks Test

Ranks

		N	Mean Rank	Sum of Ranks
AAR_Setelah -	Negative Ranks	62 ^a	51.78	3210.50
AAR_Sebelum	Positive Ranks	42 ^b	53.56	2249.50
	Ties	0 ^c		
	Total	104		
ATVA_Setelah -	Negative Ranks	41 ^d	52.15	2138.00
ATVA_Sebelum	Positive Ranks	58 ^e	48.48	2812.00
	Ties	5 ^f		
	Total	104		

a. AAR_Setelah < AAR_Sebelum

b. AAR_Setelah > AAR_Sebelum

c. AAR_Setelah = AAR_Sebelum

d. ATVA_Setelah < ATVA_Sebelum

e. ATVA_Setelah > ATVA_Sebelum

f. ATVA_Setelah = ATVA_Sebelum

Test Statistics^a

	AAR_Setelah - AAR_Sebelum	ATVA_Setelah - ATVA_Sebelum
Z	-1.558 ^b	-1.177 ^c
Asymp. Sig. (2-tailed)	.119	.239

a. Wilcoxon Signed Ranks Test

b. Based on positive ranks.

c. Based on negative ranks.