



LAMPIRAN - LAMPIRAN

LAMPIRAN 1

Perusahaan Manufaktur Yang Terdaftar di Bursa Efek Indonesia

No	Kode Perusahaan	Nama Perusahaan
1	ADES	Akasha Wira International Tbk
2	AISA	Tiga Pilar Sejahterah Food Tbk
3	ALTO	Tri Bayan Tirta Tbk
4	BTEK	Bumi Tekno Kultura Unggul Tbk
5	BUDI	Budi Starch & Sweetener Tbk
6	CAMP	Campina Ice Cream Ndustry Tbk
7	CEKA	Wilmar Cahaya Indonesia Tbk
8	CLEO	Sariguna Primatirta Tbk
9	COCO	Wahana Interfood Nusantara Tbk
10	DLTA	Delta Djakarta Tbk
11	DMND	Diamond Food Indonesia Tbk
12	ENZO	Moreno Abadi Perkasa Tbk
13	FOOD	Sentra Food Indonesia Tbk
14	GOOD	Garuda Food Putra Putri Jaya Tbk
15	HOKI	Buyung Poetra Sembada Tbk
16	ICBP	Indofood Cbp Sukses Makmur Tbk
17	IIKP	Inti Agri Resources Tbk
18	IKAN	Era Mandiri Cemerlang Tbk
19	INDF	Indofood Sukses Makmur Tbk
20	MGNA	Magna Investama Mandiri Tbk
21	MYOR	Mayora Indah Tbk
22	MLBI	Multi Bintang Indonesia Tbk
23	PANI	Pratama Abadi Nusa Industri Tbk
24	PCAR	Prima Cakra Abadi Tbk
25	PSDN	Prasidha Aneka Niaga Tbk
26	ROTI	Nippon Indosari Corpindo Tbk
27	SKBM	Sekar Bumi Tbk

28	SKLT	Sekar Laut Tbk
29	STTP	Siantar Top Tbk
30	ULTJ	Ultra Jaya Milk Industry & Trading Company Tbk
31	GGRM	Gudang Garam Tbk
32	HMSP	H.M. Sampoerna Tbk
33	RMBA	Bentoel International Investama+D24 Tbk
34	WIIM	Wismilak Inti Makmur Tbk
35	DVLA	Darya-Varia Laboratoria Tbk
36	INAF	Indofarma Tbk
37	KAEF	Kimia Farma Tbk
38	KLBF	Kalbe Farma Tbk
39	MERK	Merck Tbk
40	PEHA	Phapros Tbk
41	PYFA	Pyirdam Farma Tbk
42	SCPI	Merck Sharp Dohme Pharma Tbk
43	SIDO	Industri Jamu Dan Farmasi Sido Muncul Tbk
44	SOHO	Soho Global Health Tbk
45	CINT	Chitose International Tbk
46	KICI	Kedaung Indang Can Tbk
47	TSPC	Tempo Scan Pacific Tbk
48	KINO	Kino Indonesia Tbk
49	KPAS	Cottonindo Ariesta Tbk
50	MBTO	Martina Berto Tbk
51	MRAT	Mustika Ratu Tbk
52	TCID	Mandom Indonesia Tbk
53	UNVR	Unilever Indonesia Tbk
54	CBMF	Cahaya Bintang Medan Tbk
55	LMPI	Langgeng Makmur Industri Tbk
56	SOFA	Boston Furniture Industries Tbk
57	WOOD	Integra Indocabinet Tbk
58	HRTA	Hartadinata Abadi Tbk

59	TOYS	Sunindo Adipersada Tbk
60	INTP	Indocement Tunggal Prakasa Tbk
61	SMBR	Semen Baturaja (Persero) Tbk
62	SMCB	Holcim Indonesia Tbk
63	SMGR	Semen Inonesia (Persero) Tnk
64	WSBP	Waskita Beton Precast Tbk
65	WTON	Wijaya Karya Beton Tbk
66	AMFG	Asahimas Flat Glass Tbk
67	ARNA	Arwana Citramulia Tbk
68	CAKK	Cahayaptra Asa Keramik Tbk
69	MARK	Mark Dynamics Tbk
70	IKAI	Intikeramik Alamsari Industri Tbk
71	KIAS	Keramik Indoensia Assosiasi Tbk
72	MLIA	Mulia Industrindo Tbk
73	TOTO	Surya Toto Indonesia Tbk
74	ALKA	Alakasa Industrindo Tbk
75	ALMI	Alumindo Light Metal Industry Tbk
76	BAJA	Saranacental Bajatama Tbk
77	BTON	Betonjaya Manunggal Tbk
78	CTBN	Citra Tubindo Tbk
79	GDST	Gunawan Dianjaya Steel Tbk
80	GGRP	Gunung Raja Paksi Tbk
81	INAI	Indal Aluminium Industry Tbk
82	ISSP	Stell Pipe Industry Of Indonesia Tbk
83	JKSW	Jakarta Kyoei Steel Work Tbk
84	KRAS	Krakatau Steel Tbk
85	LION	Lion Metal Works Tbk
86	LMSH	Lionmesh Prima Tbk
87	NIKL	Pelat Timah Nusantara Tbk
88	PICO	Pelangi Indah Canindo Tbk
89	PURE	Trinitan Metals And Minerals Tbk

90	TBMS	Tembaga Mulia Semanan Tbk
91	ADMG	Polychem Indonesia Tbk
92	AGII	Aneka Gas Industri Tbk
93	BRPT	Barito Pacific Tbk
94	DPNS	Duta Pertiwi Nusantara Tbk
95	EKAD	Ekadharna International Tbk
96	ETWA	Eterindo Wahanatama Tbk
97	INCI	Intanwijaya International Tbk
98	MDKI	Emdeki Utama Tbk
99	MOLI	Madusari Murni Tbk
100	SAMF	Saraswanti Anugerah Makmur Tbk
101	SRSN	Indo Acidatama Tbk
102	TDPM	Tridomain Performance Material Tbk
103	TPIA	Chandra Asri Pertrachemical Tbk
104	UNIC	Unggul Indah Cahaya Tbk
105	AKPI	Argha Karya Prima Industry Tbk
106	APLI	Asiplat Industries Tbk
107	BRNA	Berlina Tbk
108	EPAC	Megalestari Epack Sentosaraya Tbk
109	ESIP	Sinergi Inti Plastindo Tbk
110	FPNI	Lotte Chemical Titan Tbk
111	IGAR	Champion Pascific Indonedia Tbk
112	IMPC	Impack Ratama Industri Tbk
113	IPOL	Indopoly Swakarsa Tbk
114	PBID	Panca Budi Idaman Tbk
115	SMKL	Satyamita Kemas Lestari
116	TALF	Tunas Alfin Tbk
117	TRST	Trias Sentosa Tbk
118	YPAS	Yanaprima Hastapersada Tbk
119	CPIN	Charoen Pokphand Tbk
120	CPRO	Central Proteina Prima Tbk

121	JPFA	Japfa Comfed Indonesia Tbk
122	MAIN	Malindo Feedmill Tbk
123	SPID	Sierd Produce Tbk
124	IFII	Indonesia Fibreboard Industry Tbk
125	SINI	Singaraja Putra Tbk
126	SULI	Slj Global Tbk
127	TIRT	Tirta Mahakam Resources Tbk
128	ALDO	Alkindo Naratama Tbk
129	FASW	Fajar Surya Wisesa Tbk
130	INKP	Indah Kiat Pulp & Paper Tbk
131	INRU	Toba Pulp Lestari Tbk
132	KBRI	Kertas Basuki Rahmat Indonesia Tbk
133	KDSI	Kedawung Setia Industrial Tbk
134	SPMA	Suparma Tbk
135	SWAT	Sriwahana Adityakarta Tbk
136	TKIM	Pabrik Kertas Twiji Kimia Tbk
137	INCF	Indo Komoditi Korpora Tbk
138	INOV	Inocycle Technology Group Tbk
139	KMTR	Kirana Megantara Tbk
140	ASII	Astra International Tbk
14	AUTO	Astra Otoparts Tbk
142	BOLT	Garuda Metalindo Tbk
143	BRAM	Indo Kordsa Tbk
144	GDYR	Goodyear Indonesia Tbk
145	GJTL	Gajah Tunggal Tbk
146	IMAS	Indomobil Sukses International Tbk
147	INDS	Indospring Tk
148	LPIN	Multi Prima Sejahtera Tbk
149	MASA	Multistrada Arah Sarana Tbk
150	NPIS	Nipress Tbk
151	PRAS	Prima Alloy Steel Universal Tbk

152	SMSM	Selamat Sempurna Tbk
153	ARGO	Argo Panters Tbk
154	BELL	Trisula Textile Industries Tbk
155	CNTX	Century Textile Industry Tbk
156	ERTX	Eratex Djaja Tbk
157	ESTI	Ever Shine Tex Tbk
158	HDTX	Panasia Indo Resources Tbk
159	INDR	Indo-Rama Synthetics Tbk
160	MYTX	Asia Pacific Investama Tbk
161	PBRX	Pan Brothers Tbk
162	POLU	Golden Flower Tbk
163	POLY	Asia Pacific Fibers Tbk
164	RICY	Ricky Putra Globalindo Tbk
165	SBAT	Sejahtera Bintang Abadi Tbk
166	SRIL	Sri Rejeki Isman Tbk
167	SSTM	Sunson Textile Tbk
168	STAR	Buana Artha Anugerah Tbk
169	TFCO	Tifico Fiber Indonesia Tbk
170	TRIS	Trisula International Tbk
171	UCID	Uni-Charm Indonesia Tbk
172	UNIT	Nusantara Inti Corpora Tbk
173	ZONE	Mega Perintis Tbk
174	ARKA	Arkha Jayanti Persada Tbk
175	GMFI	Garuda Maintenance Facility Aero Asia Tbk
176	KPAL	Stedfast Marine Tbk
177	AMIN	Ateliers Macaniques D'indonesia Tbk
178	KRAH	Grand Kartech Tbk
179	JSKY	Sky Industry Indonesia Tbk
180	PTSN	Sat Nusapersada Tbk
181	SCNP	Selaras Citra Nusantara Tbk
182	SLIS	Gaya Abadi Sampurna Tbk

183	CCSI	Communication Calbe Systems Indonesia Tbk
184	IKBI	Sumi Indo Kabel Tbk
185	JECC	Jembo Calbe Company Tbk
186	KBLI	Kmi Wire & Calbe Tbk
187	KBLM	Kabelindo Murni Tbk
188	SCCO	Supreme Calbe Mufacturing & Commerce Tbk
189	VOKS	Voksl Electric Tbk
190	BIMA	Primarindo Asia Infraturing Rbk
191	BATA	Sepatu Bata Tbk



LAMPIRAN 2
CLOSING PRICE

Hari	INDF	WOOD	SULI	GOOD	MYOR	AMRT	SRIL	KINO
t-11	7675	400	50	1255	2460	700	204	3020
t-10	7600	404	50	1270	2440	690	204	2920
t-9	7400	400	50	1285	2370	680	202	3010
t-8	7525	400	50	1365	2380	680	202	2980
t-7	7525	390	50	1365	2320	675	200	2990
t-6	7525	384	50	1290	2330	670	197	2960
t-5	7425	378	50	1245	2410	670	193	2900
t-4	7125	370	50	1245	2370	660	189	2800
t-3	7125	368	50	1250	2420	675	196	2850
t-2	7000	370	50	1250	2400	675	196	2900
t-1	7000	370	50	1250	2410	665	195	3000
t0	7150	380	50	1240	2380	665	192	3070
t+1	7175	376	50	1240	2410	670	196	3050
t+2	7075	374	50	1245	2420	675	195	3000
t+3	7100	372	50	1235	2440	670	195	3000
t+4	7225	372	50	1230	2460	685	197	3000
t+5	7125	398	50	1250	2450	685	198	2980
t+6	7225	394	50	1255	2450	685	200	2980
t+7	7225	396	50	1255	2430	675	202	2980
t+8	7200	402	50	1245	2400	675	208	3080
t+9	7125	400	50	1245	2420	675	202	3040
t+10	7050	426	50	1260	2430	670	206	3000

LANJUTAN CLOSING PRICE

CINT	ICBP	TCID	CEKA	CLEO	FOOD	IIKP
246	10400	6700	1770	490	125	50
248	10450	6650	1770	482	119	50
248	10200	6650	1745	476	118	50
248	10175	6500	1790	474	118	50
248	10150	6500	1760	466	120	50
248	10250	6500	1730	462	117	50
248	10350	6525	1730	456	116	50
238	10100	6475	1715	442	115	50
238	10050	6450	1715	442	115	50
236	10075	6400	1620	450	113	50
236	10150	6500	1680	444	115	50
236	10075	6300	1675	446	114	50
236	10150	6475	1700	454	113	50
236	10075	6600	1700	446	112	50
220	10100	6650	1700	458	106	50
220	10100	6650	1700	460	114	50
220	10000	6650	1710	460	114	50
234	10075	6625	1715	462	115	50
250	10050	6400	1750	474	112	50
240	9950	6400	1735	472	114	50
240	9925	6400	1740	468	114	50
248	9950	6350	1700	470	113	50

LAMPIRAN 3
ACTUAL RETURN

HARI	INDF	WOOD	SULI	GOOD	MYOR	AMRT	SRIL	KINO
t-11	0.009772	-0.01	0	-0.01195	0.00813	0.014286	0	-0.03082
t-10	-0.00987	0.01	0	0.011952	-0.00813	-0.01429	0	-0.03311
t-9	-0.02632	-0.0099	0	0.011811	-0.02869	-0.01449	-0.0098	0.030822
t-8	0.016892	0	0	0.062257	0.004219	0	0	-0.02027
t-7	0	-0.025	0	0	-0.02521	-0.00735	-0.0099	0.003356
t-6	0	-0.01538	0	-0.05495	0.00431	-0.00741	-0.015	-0.01003
t-5	-0.01329	-0.01563	0	-0.03488	0.034335	0	-0.0203	-0.02027
t-4	-0.0404	-0.02116	0	0	-0.0166	-0.01493	-0.02073	-0.03448
t-3	0	-0.00541	0	0.004016	0.021097	0.022727	0.037037	0.017857
t-2	-0.01754	0.005435	0	0	-0.00826	0	0	0.017544
t-1	0	0	0	0	0.004167	-0.01481	-0.0051	0.034483
t0	0.021429	0.027027	0	-0.008	-0.01245	0	-0.01538	0.023333
t+1	0.003497	-0.01053	0	0	0.012605	0.007519	0.020833	-0.00651
t+2	-0.01394	-0.00532	0	0.004032	0.004149	0.007463	-0.0051	-0.01639
t+3	0.003534	-0.00535	0	-0.00803	0.008264	-0.00741	0	0
t+4	0.017606	0	0	-0.00405	0.008197	0.022388	0.010256	0
t+5	-0.01384	0.069892	0	0.01626	-0.00407	0	0.005076	-0.00667
t+6	0.014035	-0.01005	0	0.004	0	0	0.010101	0
t+7	0	0.005076	0	0	-0.00816	-0.0146	0.01	0
t+8	-0.00346	0.015152	0	-0.00797	-0.01235	0	0.029703	0.033557
t+9	-0.01042	-0.00498	0	0	0.008333	0	-0.02885	-0.01299
t+10	-0.01053	0.065	0	0.012048	0.004132	-0.00741	0.019802	-0.01316

LANJUTAN ACTUAL RETURN

CINT	ICBP	TCID	CEKA	CLOEO	FOOD	IHKP
-0.00813	-0.00481	0.007463	0	0.016327	0.048	0
0.00813	0.004808	-0.00746	0	-0.01633	-0.048	0
0	-0.02392	0	-0.01412	-0.01245	-0.0084	0
0	-0.00245	-0.02256	0.025788	-0.0042	0	0
0	-0.00246	0	-0.01676	-0.01688	0.016949	0
0	0.009852	0	-0.01705	-0.00858	-0.025	0
0	0.009756	0.003846	0	-0.01299	-0.00855	0
-0.04032	-0.02415	-0.00766	-0.00867	-0.0307	-0.00862	0
0	-0.00495	-0.00386	0	0	0	0
-0.0084	0.002488	-0.00775	-0.05539	0.0181	-0.01739	0
0	0.007444	0.015625	0.037037	-0.01333	0.017699	0
0	-0.00739	-0.03077	-0.00298	0.004505	-0.0087	0
0	0.007444	0.027778	0.014925	0.017937	-0.00877	0
0	-0.00739	0.019305	0	-0.01762	-0.00885	0
-0.0678	0.002481	0.007576	0	0.026906	-0.05357	0
0	0	0	0	0.004367	0.075472	0
0	-0.0099	0	0.005882	0	0	0
0.063636	0.0075	-0.00376	0.002924	0.004348	0.008772	0
0.068376	-0.00248	-0.03396	0.020408	0.025974	-0.02609	0
-0.04	-0.00995	0	-0.00857	-0.00422	0.017857	0
0	-0.00251	0	0.002882	-0.00847	0	0
0.033333	0.002519	-0.00781	-0.02299	0.004274	-0.00877	0

LAMPIRAN 4

DATA IHSG

Hari	IHSG 30-Sep- 20
t-11	5100.86
t-10	5058.48
t-9	5038.4
t-8	5059.22
t-7	4999.35
t-6	4934.09
t-5	4917.96
t-4	4842.76
t-3	4945.79
t-2	4906.55
t-1	4879.1
t0	4870.04
t+1	4970.1
t+2	4926.73
t+3	4958.77
t+4	4999.22
t+5	5004.33
t+6	5039.14
t+7	5053.66
t+8	5093.1
t+9	5132.57
t+10	5176.1

MARKET RETURN

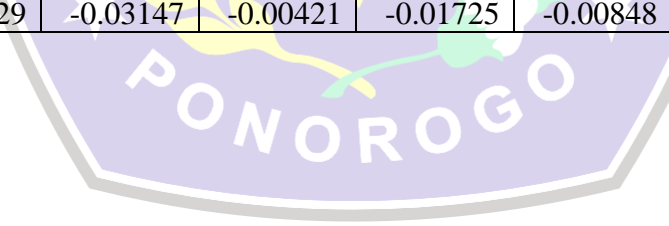
Hari	MARKET RETURN
t-11	0.008308403
t-10	-0.008308403
t-9	-0.003969572
t-8	0.004132264
t-7	-0.01183384
t-6	-0.013053697
t-5	-0.003269093
t-4	-0.015290893
t-3	0.021275058
t-2	-0.007934021
t-1	-0.005594562
t0	-0.0018569
t+1	0.020546032
t+2	-0.008726183
t+3	0.006503299
t+4	0.008157265
t+5	0.001022159
t+6	0.006955976
t+7	0.002881444
t+8	0.007804245
t+9	0.007749701
t+10	0.008481131

LAMPIRAN 5
ABNORMAL RETURN

HARI	INDF	WOOD	SULI	GOOD	MYOR	AMRT	SRIL	KINO
t-11	0.001464	-0.01831	-0.00831	-0.02026	-0.00018	0.005977	-0.00831	-0.03913
t-10	-0.00156	0.018308	0.008308	0.020261	0.000178	-0.00598	0.008308	-0.0248
t-9	-0.02235	-0.00593	0.00397	0.015781	-0.02472	-0.01052	-0.00583	0.034791
t-8	0.01276	-0.00413	-0.00413	0.058125	8.71E-05	-0.00413	-0.00413	-0.0244
t-7	0.011834	-0.01317	0.011834	0.011834	-0.01338	0.004481	0.001933	0.01519
t-6	0.013054	-0.00233	0.013054	-0.04189	0.017364	0.005646	-0.00195	0.00302
t-5	-0.01002	-0.01236	0.003269	-0.03161	0.037604	0.003269	-0.01704	-0.017
t-4	-0.02511	-0.00587	0.015291	0.015291	-0.00131	0.000366	-0.00543	-0.01919
t-3	-0.02128	-0.02668	-0.02128	-0.01726	-0.00018	0.001452	0.015762	-0.00342
t-2	-0.00961	0.013369	0.007934	0.007934	-0.00033	0.007934	0.007934	0.025478
t-1	0.005595	0.005595	0.005595	0.005595	0.009761	-0.00922	0.000493	0.040077
t0	0.023285	0.028884	0.001857	-0.00614	-0.01059	0.001857	-0.01353	0.02519
t+1	-0.01705	-0.03107	-0.02055	-0.02055	-0.00794	-0.01303	0.000287	-0.02706
t+2	-0.00521	0.003407	0.008726	0.012758	0.012876	0.016189	0.003624	-0.00767
t+3	-0.00297	-0.01185	-0.0065	-0.01454	0.001761	-0.01391	-0.0065	-0.0065
t+4	0.009448	-0.00816	-0.00816	-0.01221	3.95E-05	0.014231	0.002099	-0.00816
t+5	-0.01486	0.06887	-0.00102	0.015238	-0.00509	-0.00102	0.004054	-0.00769
t+6	0.007079	-0.01701	-0.00696	-0.00296	-0.00696	-0.00696	0.003145	-0.00696
t+7	-0.00288	0.002195	-0.00288	-0.00288	-0.01104	-0.01748	0.007119	-0.00288
t+8	-0.01126	0.007347	-0.0078	-0.01577	-0.02015	-0.0078	0.021899	0.025753
t+9	-0.01817	-0.01272	-0.00775	-0.00775	0.000584	-0.00775	-0.0366	-0.02074
t+10	-0.01901	0.056519	-0.00848	0.003567	-0.00435	-0.01589	0.011321	-0.02164

LANJUTAN ABNORMAL RETURN

CINT	ICBP	TCID	CEKA	CLOEO	FOOD	IIKP	CAR	CAAR(%)
-0.01644	-0.01312	-0.00085	-0.00831	0.008018	0.039692	-0.00831	-0.086360926	-0.575739509
0.016438	0.013116	0.000846	0.008308	-0.00802	-0.03969	0.008308	0.022329992	0.148866611
0.00397	-0.01995	0.00397	-0.01015	-0.00848	-0.00443	0.00397	-0.045924693	-0.306164617
-0.00413	-0.00658	-0.02669	0.021656	-0.00833	-0.00413	-0.00413	-0.002307209	-0.015381396
0.011834	0.009377	0.011834	-0.00493	-0.00504	0.028783	0.011834	0.094254026	0.628360172
0.013054	0.022906	0.013054	-0.00399	0.00447	-0.01195	0.013054	0.056568348	0.377122321
0.003269	0.013025	0.007115	0.003269	-0.00972	-0.00528	0.003269	-0.028933205	-0.192888031
-0.02503	-0.00886	0.007628	0.00662	-0.01541	0.00667	0.015291	-0.039068667	-0.260457782
-0.02128	-0.02623	-0.02514	-0.02128	-0.02128	-0.02128	-0.02128	-0.230608211	-1.537388076
-0.00047	0.010422	0.000182	-0.04746	0.026034	-0.00946	0.007934	0.04782755	0.318850331
0.005595	0.013039	0.02122	0.042632	-0.00774	0.023294	0.005595	0.167122993	1.114153285
0.001857	-0.00553	-0.02891	-0.00112	0.006361	-0.00684	0.001857	0.01848395	0.123226331
-0.02055	-0.0131	0.007232	-0.00562	-0.00261	-0.02932	-0.02055	-0.221465176	-1.476434503
0.008726	0.001337	0.028031	0.008726	-0.00889	-0.00012	0.008726	0.0912303	0.608202
-0.0743	-0.00402	0.001072	-0.0065	0.020403	-0.06007	-0.0065	-0.19094365	-1.272957667
-0.00816	-0.00816	-0.00816	-0.00816	-0.00379	0.067314	-0.00816	0.01187778	0.079185202
-0.00102	-0.01092	-0.00102	0.00486	-0.00102	-0.00102	-0.00102	0.047305211	0.315368074
0.05668	0.000544	-0.01072	-0.00403	-0.00261	0.001816	-0.00696	-0.002833098	-0.018887318
0.065495	-0.00536	-0.03684	-0.017527	0.023093	-0.02897	-0.00288	0.001320323	0.008802155
-0.0478	-0.01775	-0.0078	-0.01638	-0.01202	0.010053	-0.0078	-0.107310098	-0.715400654
-0.00775	-0.01026	-0.00775	-0.00487	-0.01622	-0.00775	-0.00775	-0.173242428	-1.154949519
0.024852	-0.00596	-0.01629	-0.03147	-0.00421	-0.01725	-0.00848	-0.056773389	-0.378489261



LAMPIRAN 6

JUMLAH SAHAM YANG DIPERDAGANGKAN

HARI	INDF	WOOD	SULI	GOOD	MYOR	AMRT	SRIL
t-11	11,969,000	25,646,500	1,000	181,100	3,275,800	193,400	20,941,200
t-10	4,784,000	21,103,600	100	212,200	5,843,300	506,200	8,852,600
t-9	7,810,000	10,669,400	0	561,300	3,521,200	616,300	15,496,400
t-8	12,208,400	22,432,600	0	290,600	1,172,700	804,000	8,567,500
t-7	6,058,000	14,230,400	0	477,000	3,799,700	1,697,600	18,714,000
t-6	5,940,800	30,550,500	1,000	422,300	1,201,000	158,400	13,520,000
t-5	6,002,300	14,171,200	100	402,100	5,111,700	432,100	14,005,900
t-4	13,985,400	17,590,500	0	327,200	2,655,900	171,400	17,313,200
t-3	10,590,700	22,992,700	0	428,600	2,457,000	53,000	18,733,100
t-2	8,872,000	9,507,900	0	341,300	3,245,500	51,000	23,561,600
t-1	8,282,000	14,846,700	0	325,300	2,242,900	222,400	12,218,600
t0	6,032,400	14,524,100	0	193,400	4,133,500	88,500	7,278,800
t+1	2,470,600	3,391,000	0	232,600	1,673,000	594,600	13,152,200
t+2	4,691,800	2,094,000	100	207,900	1,784,400	27,500	11,991,200
t+3	2,731,300	7,343,900	0	210,700	2,255,500	17,600	9,059,600
t+4	7,241,600	11,445,400	200,500	290,000	994,100	106,700	9,331,800
t+5	8,868,400	42,750,000	700	325,200	1,276,500	126,800	10,098,100
t+6	6,069,800	20,709,000	8,500	244,900	1,146,900	40,700	16,614,600
t+7	2,322,100	18,198,800	500	233,800	1,659,300	59,600	12,891,200
t+8	5,120,500	23,246,700	200	290,600	3,078,700	147,100	23,628,700
t+9	8,052,700	15,851,000	500	262,300	2,968,100	267,700	60,268,100
t+10	10,279,200	125,538,500	0	292,600	3,561,800	447,300	64,951,100

LANJUTAN JUMALAH SAHAM YANG DIPERDAGANGKAN

TCID	CEKA	CLEO	FOOD	IIKP
500	200,200	8,037,300	2,988,900	0
6,900	51,100	5,159,500	3,243,900	0
0	130,000	6,053,900	2,964,000	0
100	84,600	7,129,700	1,483,300	0
500	34,200	6,376,500	6,339,800	0
700	41,900	6,983,100	1,350,500	0
200	8,600	8,215,500	1,078,300	0
500	42,900	6,502,200	753,300	0
1,000	42,200	9,244,700	872,200	0
38,400	108,400	13,650,700	914,500	0
52,200	28,500	6,702,500	675,800	0
1,400	41,400	5,198,300	879,400	0
200	14,700	6,557,100	1,760,200	0
100	30,900	6,079,800	644,200	0
100	36,200	10,600,800	927,600	0
300	29,500	7,146,900	8,679,800	0
300	8,300	4,653,500	3,828,300	0
700	700	5,614,200	4,283,700	0
2,800	32,600	10,804,600	779,000	0
4,700	18,100	6,764,000	661,700	0
10,700	19,200	6,612,400	439,800	0
4,900	57,200	4,950,200	1,386,900	0

LAMPIRAN 7
JUMLAH SAHAM YANG BEREDAR

HARI	INDF	WOOD	SULI	GOOD	MYOR
t-11	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-10	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-9	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-8	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-7	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-6	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-5	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-4	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-3	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-2	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t-1	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t0	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+1	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+2	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+3	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+4	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+5	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+6	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+7	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+8	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+9	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725
t+10	8,780,426,500	6,306,250,000	3,986,916,802	7,379,580,291	22,358,699,725

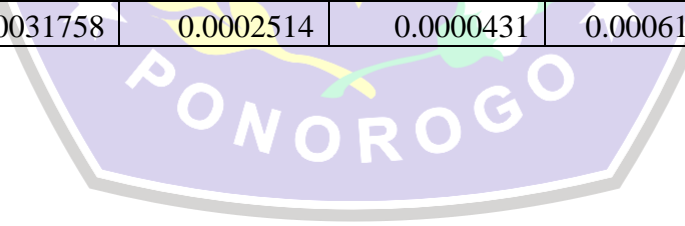
LAMPIRAN 8

HASIL HITUNG TRADING VOLUME ACTIVITY

HARI	INDF	WOOD	SULI	GOOD	MYOR
t-11	0.0013631	0.00406684	8.5082E-07	0.000024507	0.0001465
t-10	0.0005448	0.00334646	2.5082E-08	0.000	0.0002613
t-9	0.0008895	0.00169188	0	7.60612E-05	0.0001575
t-8	0.0013904	0.0035572	0	3.93789E-05	5.245E-05
t-7	0.0006899	0.00225656	0	6.46378E-05	0.0001699
t-6	0.0006766	0.00484448	2.5082E-07	5.72255E-05	5.372E-05
t-5	0.0006836	0.00224717	2.5082E-08	5.44882E-05	0.0002286
t-4	0.0015928	0.00278938	0	4.43386E-05	0.0001188
t-3	0.0012062	0.00364602	0	5.80792E-05	0.0001099
t-2	0.0010104	0.00150769	0	4.62492E-05	0.0001452
t-1	0.0009432	0.00235428	0	4.40811E-05	0.0001003
t0	0.000687	0.00230313	0	2.62075E-05	0.0001849
t+1	0.0002814	0.00053772	0	3.15194E-05	7.483E-05
t+2	0.0005343	0.00033205	2.5082E-08	2.81723E-05	7.981E-05
t+3	0.0003111	0.00116454	0	2.85518E-05	0.0001009
t+4	0.0008247	0.00181493	5.02895E-05	3.92976E-05	4.446E-05
t+5	0.00101	0.00677899	1.75574E-07	4.40675E-05	5.709E-05
t+6	0.0006913	0.00328389	2.13197E-06	3.31862E-05	5.13E-05
t+7	0.0002645	0.00288584	1.2541E-07	3.1682E-05	7.421E-05
t+8	0.0005832	0.0036863	5.01641E-08	3.93789E-05	0.0001377
t+9	0.0009171	0.00251354	1.2541E-07	3.5544E-05	0.0001327
t+10	0.0011707	0.019907	0	3.965E-05	0.0001593

LANJULATAN HASIL HITUNG *TRADING VOLUME ACTIVITY*

AMRT	SRIL	KINO	CINT	ICBP	TCID
4.65749E-06	0.0010239	4.809E-05	0.0000003	0.0003143	2.48674E-06
1.21904E-05	0.0004328	2.912E-05	0.0000223	0.0003108	3.4317E-05
1.48418E-05	0.0007577	9.296E-05	0.0000052	0.0003476	0
1.93621E-05	0.0004189	2.968E-05	0.0000083	0.0003786	4.97347E-07
4.08819E-05	0.000915	2.534E-05	0.0000501	0.0002354	2.48674E-06
3.81462E-06	0.0006611	3.598E-05	0	0.0004751	3.48143E-06
1.04059E-05	0.0006848	0.0001143	0	0.000557	9.94695E-07
4.12768E-06	0.0008465	8.918E-05	0.0000001	0.0005122	2.48674E-06
1.27635E-06	0.0009159	7.014E-05	0.0000021	0.0005427	4.97347E-06
1.22819E-06	0.001152	0.0004203	0.0000065	0.0002601	0.000190981
5.35587E-06	0.0005974	0.0003849	0.0000007	0.0002957	0.000259615
2.13127E-06	0.0003559	0.0002988	0.0000009	0.0003287	6.96286E-06
1.43193E-05	0.0006431	0.0002785	0	0.000231	9.94695E-07
6.6226E-07	0.0005863	0.0001137	0	0.0002259	4.97347E-07
4.23846E-07	0.000443	7.28E-06	0.0000001	0.0004085	4.97347E-07
2.56957E-06	0.0004563	0.0002158	0.0000002	0.0002752	1.49204E-06
3.05362E-06	0.0004937	4.2E-07	0	0.0001719	1.49204E-06
9.80144E-07	0.0008124	6.58E-06	0.0000028	0.000559	3.48143E-06
1.4353E-06	0.0006303	0.0002681	0.0000018	0.0006454	1.39257E-05
3.54249E-06	0.0011553	2.247E-05	0.0000005	0.0008019	2.33753E-05
6.4468E-06	0.0029468	9.009E-05	0	0.0008583	5.32162E-05
1.0772E-05	0.0031758	0.0002514	0.0000431	0.0006197	2.437E-05



LANJULATAN HASIL HITUNG *TRADING VOLUME ACTIVITY*

CEKA	CLEO	FOOD	IHKP	JUMLAH TVA
0.000336	0.0006698	0.0045983	0	0.012600199
8.59E-05	0.00043	0.0049906	0	0.01052943
0.000218	0.0005045	0.00456	0	0.009316167
0.000142	0.0005941	0.002282	0	0.008913093
5.75E-05	0.0005314	0.0097535	0	0.014792735
7.04E-05	0.0005819	0.0020777	0	0.00954172
1.45E-05	0.0006846	0.0016589	0	0.006939447
7.21E-05	0.0005419	0.0011589	0	0.007772754
7.09E-05	0.0007704	0.0013418	0	0.008740473
0.000182	0.0011376	0.0014069	0	0.007467409
4.79E-05	0.0005585	0.0010397	0	0.006631811
6.96E-05	0.0004332	0.0013529	0	0.006050333
2.47E-05	0.0005464	0.002708	0	0.005372453
5.19E-05	0.0005067	0.0009911	0	0.003451097
6.08E-05	0.0008834	0.0014271	0	0.004836167
4.96E-05	0.0005956	0.0133535	0	0.017723964
1.39E-05	0.0003878	0.0058897	0	0.014852343
1.18E-06	0.0004679	0.0065903	0	0.012506291
5.48E-05	0.0009004	0.0011985	0	0.006970933
3.04E-05	0.0005637	0.001018	0	0.008065792
3.23E-05	0.000551	0.0006766	0	0.00881381
9.61E-05	0.0004125	0.0021337	0	0.02804409

LAMPIRAN 9

UJI NORMALITAS *ABNORMAL RETURN*

```
REGRESSION  
/MISSING LISTWISE  
/STATISTICS COEFF OUTS R ANOVA  
/CRITERIA=PIN(.05) POUT(.10)  
/NOORIGIN  
/DEPENDENT Sebelum  
/METHOD=ENTER Sesudah
```

```
/SAVE RESID.
```

Regression

[DataSet0]

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	Abnormal Return ^a		. Enter

a. All requested variables entered.

b. Dependent Variable: Abnormal Return

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.185 ^a	.034	-.087	.00734

a. Predictors: (Constant), Abnormal Return

b. Dependent Variable: Abnormal Return

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.282	.610 ^a
	Residual	.000	8	.000		
	Total	.000	9			

a. Predictors: (Constant), Abnormal Return

b. Dependent Variable: Abnormal Return

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.001	.003		.371	.720
	Abnormal Return	.181	.340	.185	.531	.610

a. Dependent Variable: Abnormal Return



Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.0017	.0021	.0003	.00130	10
Residual	-.01407	.01281	.00000	.00692	10
Std. Predicted Value	-1.495	1.402	.000	1.000	10
Std. Residual	-1.918	1.746	.000	.943	10

a. Dependent Variable: Abnormal Return

```

NPAR TESTS
  /K-S (NORMAL) =RES_1

  /MISSING ANALYSIS.

```

NPar Tests

[DataSet0]

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		10
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	.00691645
Most Extreme Differences	Absolute	.194
	Positive	.142
	Negative	-.194
Kolmogorov-Smirnov Z		.614
Asymp. Sig. (2-tailed)		.846

a. Test distribution is Normal.



LAMPIRAN 10

UJI NORMALITAS *TRADING VOLUME ACTIVITY*

```
REGRESSION
/MISSING LISTWISE
/STATISTICS COEFF OUTS R ANOVA
/CRITERIA=PIN(.05) POUT(.10)
/NOORIGIN
/DEPENDENT Sebelum
/METHOD=ENTER Sesudah
```

```
/SAVE RESID.
```

Regression

[DataSet0]

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	trading Volume Activity ^a		. Enter

a. All requested variables entered.

b. Dependent Variable: Trading Volume Activity

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.084 ^a	.007	-.117	.01661

a. Predictors: (Constant), trading Volume Activity

b. Dependent Variable: Trading Volume Activity

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.057	.818 ^a
	Residual	.002	8	.000		
	Total	.002	9			

a. Predictors: (Constant), trading Volume Activity

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.057	.818 ^a
	Residual	.002	8	.000		
	Total	.002	9			

b. Dependent Variable: Trading Volume Activity

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.058	.010		6.034	.000
	trading Volume Activity	.026	.110	.084	.238	.818

a. Dependent Variable: Trading Volume Activity

**Residuals Statistics^a**

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.0591	.0634	.0604	.00132	10
Residual	-.01522	.03891	.00000	.01566	10
Std. Predicted Value	-1.012	2.258	.000	1.000	10
Std. Residual	-.916	2.342	.000	.943	10

a. Dependent Variable: Trading Volume Activity



```

NPAR TESTS
  /K-S (NORMAL) =RES_1

  /MISSING ANALYSIS.

```

NPar Tests

[DataSet0]

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		10
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	.00691645
Most Extreme Differences	Absolute	.194
	Positive	.142
	Negative	-.194
Kolmogorov-Smirnov Z		.614
Asymp. Sig. (2-tailed)		.846

a. Test distribution is Normal.



LAMPIRAN 11
UJI BEDA ABNORMAL RETURN

T-TEST PAIRS=Sebelum WITH Sesudah (PAIRED)
/CRITERIA=CI (.9500)

/MISSING=ANALYSIS.

T-Test

[DataSet0]

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	Abnormal Return	.0003	10	.00704	.00223
	Abnormal Return	-.0040	10	.00720	.00228

Paired Samples Correlations

		N	Correlation	Sig.
Pair 1	Abnormal Return & Abnormal Return	10	.185	.610

Paired Samples Test

	Paired Differences					t	df	Sig. (2-tailed)
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower	Upper			
Pair 1 Abnormal Return - Abnormal Return	.00428	.00909	.00287	-.00222	.01078	1.489	9	.171

LAMPIRAN 12

UJI BEDA TRADING VOLUME ACTIVITY

T-TEST PAIRS=Sebelum WITH Sesudah (PAIRED)
 /CRITERIA=CI (.9500)
 /MISSING=ANALYSIS.

T-Test

[DataSet0]

Paired Samples Statistics

	Mean	N	Std. Deviation	Std. Error Mean
Pair 1 Trading Volume Activity	.0604	10	.01572	.00497
Trading Volume Activity	.0738	10	.05014	.01586

Paired Samples Correlations

	N	Correlation	Sig.
Pair 1 Trading Volume Activity & Trading Volume Activity	10	.084	.818

Paired Samples Test

	Paired Differences					t	df	Sig. (2-tailed)
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower	Upper			
Pair 1 Trading Volume Activity - Trading Volume Activity	-.01333	.05127	.01621	-.05001	.02335	-.822	9	.432