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## LAMPIRAN

Sampel Penelitian Indeks 30 periode Agustus 2020 – Januari 2021

### Lampiran 1

No.	Kode	Nama Perusahaan
1.	ACES	Ace Hardware Indonesia Tbk.
2.	ADRO	Adaro Energy Tbk.
3.	ANTM	Aneka Tambang Tbk.
4.	ASII	Astra International Tbk.
5.	BBCA	Bank Central Asia Tbk.
6.	BBNI	Bank Negara Indonesia (Persero) Tbk.
7.	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
8.	BBTN	Bank Tabungan Negara (Persero) Tbk.
9.	BMRI	Bank Mandiri (Persero) Tbk.
10.	BTPS	Bank BTPN Syariah Tbk.
11.	CPIN	Charoen Pokphand Indonesia Tbk.
12.	ERAA	Erajaya Swasembada Tbk.
13.	EXCL	XL Axiata Tbk.
14.	GGRM	Gudang Garam Tbk.
15.	HMSP	H.M. Sampoerna Tbk.
16.	ICBP	Indofood CBP Sukses Makmur Tbk.
17.	INCO	Vale Indonesia Tbk.
18.	INDF	Indofood Sukses Makmur Tbk.

19.	<b>INKP</b>	<b>Indah Kiat Pulp &amp; Paper Tbk.</b>
20.	<b>INTP</b>	<b>Indocement Tunggul Prakarsa Tbk.</b>
21.	<b>JPFA</b>	<b>Japfa Comfeed Indonesia Tbk.</b>
22.	<b>KLBF</b>	<b>Kalbe Farma Tbk.</b>
23.	<b>MNCN</b>	<b>Media Nusantara Citra Tbk.</b>
24.	<b>PGAS</b>	<b>Perusahaan Gas Negara Tbk.</b>
25.	<b>PTBA</b>	<b>Bukit Asam Tbk.</b>
26.	<b>SMGR</b>	<b>Semen Indonesia (Persero) Tbk.</b>
27.	<b>TLKM</b>	<b>Telekomunikasi Indonesia (Persero) Tbk.</b>
28.	<b>TOWR</b>	<b>Sarana Menara Nusantara Tbk.</b>
29.	<b>UNTR</b>	<b>United Tractors Tbk.</b>
30.	<b>UNVR</b>	<b>Unilever Indonesia Tbk.</b>





Periode	ICPB	INCO	INDF	INKP	INTP
T-10	-0.0026	0.0363	0.0071	0.0954	0.0104
T-9	-0.0052	-0.0164	0.0212	-0.0132	0.0268
T-8	0.0078	0.0000	-0.0208	-0.0241	-0.0040
T-7	0.0051	-0.0190	0.0000	-0.0110	-0.0060
T-6	-0.0128	-0.0194	-0.0106	0.0111	-0.0081
T-5	0.0104	0.0543	0.0036	-0.0027	-0.0020
T-4	-0.0026	-0.0094	-0.0036	0.0192	0.0061
T-3	0.0051	-0.0331	-0.0071	-0.0404	-0.0224
T-2	0.0128	0.0440	0.0252	0.0337	0.0417
T-1	-0.0025	0.0000	0.0070	0.0543	0.0480
T0					
T+1	-0.0127	0.0656	0.0035	-0.0026	0.0057
T+2	-0.0077	-0.0066	-0.0069	-0.0103	0.0702
T+3	-0.0078	-0.0111	-0.0140	-0.0131	0.0408
T+4	0.0182	-0.0134	0.0177	-0.0212	-0.0221
T+5	-0.0077	-0.0068	-0.0105	0.0162	0.0035
T+6	0.0052	0.0274	0.0070	-0.0106	-0.0174
T+7	0.0513	0.0178	0.0175	0.0000	0.0000
T+8	0.0024	0.0197	0.0103	-0.0349	0.0000
T+9	0.0073	0.0043	-0.0102	-0.0111	-0.0035
T+10	-0.0242	-0.0277	-0.0069	0.0028	0.0213



Periode	JAPFA	KLBF	MNCN	PGAS	PTBA	SMGR	TLKM	TOWR	UNTR	UNVR
T-10	0.0088	0.0000	- 0.0064	0.0144	- 0.0050	0.0026	0.0037	- 0.0050	0.0000	- 0.0063
T-9	- 0.0351	0.0096	- 0.0128	0.0000	- 0.0175	- 0.0184	0.0075	0.0000	- 0.0056	- 0.0126
T-8	- 0.0045	0.0032	0.0455	0.0047	- 0.0025	0.0107	- 0.0259	0.0000	- 0.0102	- 0.0096
T-7	- 0.0046	- 0.0252	0.0559	0.0376	0.0051	0.0186	0.0076	- 0.0050	- 0.0091	- 0.0063
T-6	- 0.0183	- 0.0129	- 0.0235	- 0.0271	- 0.0051	- 0.0026	- 0.0113	- 0.0050	- 0.0276	- 0.0063
T-5	- 0.0140	- 0.0197	- 0.0361	- 0.0140	- 0.0102	- 0.0470	- 0.0229	- 0.0000	- 0.0320	- 0.0256
T-4	0.0095	- 0.0134	0.0188	0.0142	0.0052	- 0.0219	0.0078	- 0.0051	0.0220	- 0.0262
T-3	0.0000	- 0.0136	0.0000	- 0.0233	- 0.0077	0.0224	0.0000	- 0.0000	- 0.0144	- 0.0032
T-2	0.0282	0.0309	0.0368	0.0286	0.0181	0.0904	0.0736	0.0051	0.0133	0.0128
T-1	0.0000	0.0100	0.0178	0.0185	0.0102	0.0402	0.0217	0.0101	0.0048	0.0222
T0										
T+1	0.0457	- 0.0231	0.0000	0.0227	0.0101	- 0.0121	0.0177	0.0300		- 0.0155
T+2	0.0480	0.0101	0.0349	0.0444	0.0050	0.0367	0.0069	- 0.0243	- 0.0108	- 0.0189
T+3	0.0250	- 0.0167	- 0.0169	0.0255	0.0248	0.0566	0.0769	- 0.0249	0.0387	- 0.0064
T+4	- 0.0081	0.0102	- 0.0229	0.0249	- 0.0145	0.0112	- 0.0130	0.0102	- 0.0163	- 0.0065
T+5	0.0000	0.0067	0.0234	0.0043	0.0000	0.0110	0.0164	0.0051	0.0012	- 0.0064
T+6	0.0451	- 0.0033	0.0057	0.0297	0.0441	- 0.0223	0.0268	0.0101	0.0059	- 0.0032
T+7	- 0.0078	0.0067	0.0568	0.0453	0.0094	0.0023	0.0489	0.0050	- 0.0094	- 0.0065
T+8	0.0158	0.0033	- 0.0054	0.0748	0.0000	0.0159	- 0.0124	0.0248	- 0.0024	- 0.0032
T+9	- 0.0078	- 0.0066	- 0.0054	- 0.0073	0.0569	0.0000	- 0.0031	0.0048	0.0238	- 0.0032
T+10	- 0.0157	0.0000	0.0000	0.0369	- 0.0179	0.0179	0.0158	- 0.0096	- 0.0093	- 0.0064

Periode	BBCA	BBNI	BBRI	BMRI	BBTN
T-10	-0.0043	0.0146	-0.0031	-0.0221	-0.0039
T-9	0.0035	-0.0041	0.0185	-0.0136	-0.0195
T-8	-0.0052	-0.0021	-0.0030	0.0183	0.1349
T-7	0.0078	0.0000	0.0152	0.0405	-0.0280
T-6	-0.0043	-0.0227	0.0060	0.0000	0.0000
T-5	0.0052	-0.0169	0.0060	0.0346	0.0000
T-4	0.0120	0.0021	0.0000	0.0042	0.0072
T-3	-0.0119	-0.0107	-0.0266	-0.0500	-0.0214
T-2	0.0567	0.0455	0.0608	0.0482	0.0474
T-1	0.0244	0.0269	0.0201	0.0126	0.0697
T0					
T+1	-0.0024	0.0282	0.0365	0.0165	0.0195
T+2	0.0310	0.0441	0.0840	0.0366	0.0288
T+3	0.0093	0.0282	0.0300	0.0000	-0.0062
T+4	-0.0183	-0.0183	-0.0413	-0.0314	-0.0062
T+5	-0.0047	0.0512	0.0127	0.0121	0.0157
T+6	0.0141	0.0044	-0.0100	-0.0080	0.0217
T+7	0.0108	0.0132	0.0000	0.0081	0.0000
T+8	0.0031	-0.0043	0.0202	0.0160	0.0303
T+9	0.0068	0.0044	0.0000	-0.0039	0.0029
T+10	-0.0023	-0.0130	-0.0050	-0.0040	-0.0147

Periode	Rata-rata Harga Saham
T-10	-0.0050
T-9	0.0030
T-8	-0.0080
T-7	-0.0063
T-6	-0.0060

T-5	0.0036
T-4	-0.0020
T-3	0.0020
T-2	-0.0010
T-1	-0.0050
T0	
T+1	0.0060
T+2	0.0020
T+3	0.0590
T+4	0.0010
T+5	0.0090
T+6	0.0040
T+7	0.0010
T+8	0.0020
T+9	0.0030
T+10	0.0180



### Lampiran 3 Abnormal Return

Periode	ADRO	ANTM	ASII	ACES	BTPS	CPIN	ERAA	EXCL	GGRM	HMSP
T-10	-0.0087	0.0545	0,0350	-	0.0162	-	-	-	0.0049	-
T-9	-0.0338	-0.0220	0.0279	0.0081	0.0523	0.0001	-	0.0241	-0.0270	-
T-8	-0.0134	-0.0083	0.0074	0.0017	0.0397	0.0041	0.0514	0.0241	0.0187	0.0245
T-7	-0.0005	-0.0314	0.0071	0.0078	0.0256	0.0166	0.0117	0.0196	-0.0148	0.0214
T-6	-0.0179	-0.0130	0.0215	0.0078	0.0391	0.0167	0.0085	0.0100	0.0074	0.0040
T-5	0.0040	0.0343	0.0071	0.0270	0.0191	0.0083	0.0227	0.0150	-0.0154	0.0111
T-4	0.0128	0.0008	0.0024	0.0248	0.0080	0.0174	0.0115	0.0051	0.0030	0.0066
T-3	-0.0310	-0.0128	0.0117	0.0049	0.0390	0.0209	0.0397	0.0176	-0.0105	0.0146
T-2	0.0266	0.0098	0.0115	0.0208	0.0164	0.0643	0.0173	0.0578	0.0110	0.0102
T-1	-0.0005	-0.0083	0.0252	0.0079	0.0318	0.0199	0.0026	0.0281	0.0102	0.0100
T0										
T+1	-0.0092	0.0939	0.0115	0.0016	0.0154	0.0041	0.0567	0.0281	-0.0139	0.0144
T+2	0.0084	-0.0406	0.0520	0.0415	0.1259	0.0389	0.0085	0.0230	0.0198	0.0484
T+3	0.0565	-0.0125	0.0457	0.0074	0.0279	0.0003	0.0302	0.0634	-0.0085	0.0539
T+4	-0.0254	-0.0292	0.0197	0.0015	0.0098	0.0112	0.0115	0.0265	-0.0221	0.0005
T+5	-0.0090	-0.0083	0.0364	0.0189	0.0205	0.0225	0.0025	0.0051	-0.0002	0.0070
T+6	0.0253	0.0045	0.0071	0.0185	0.0052	0.0147	0.0247	0.0080	-0.0044	0.0040
T+7	-0.0130	-0.0041	0.0237	0.0217	0.0234	0.0151	0.0085	0.0137	0.0142	0.0340
T+8	0.0080	0.0337	0.0028	0.0311	0.0237	0.0302	0.0195	0.0051	0.0062	0.0140
T+9	0.0415	-0.0124	0.0282	0.0330	0.0099	0.0232	0.0031	0.0051	0.0434	0.0465
T+10	-0.0206	-0.0286	0.0114	0.0340	0.0313	0.0077	0.0052	0.0051	-0.0222	0.0265

Periode	ICPB	INCO	INDF	INKP	INTP
T-10	-0.0046	0.0363	0.0056	0.0935	0.0010
T-9	-0.0072	-0.0164	0.0197	-0.0151	0.0174
T-8	0.0058	0.0000	-0.0222	-0.0259	-0.0135
T-7	0.0031	-0.0190	-0.0015	-0.0128	-0.0155
T-6	-0.0148	-0.0194	-0.0121	0.0092	-0.0176
T-5	0.0084	0.0543	0.0021	-0.0046	-0.0115
T-4	-0.0046	-0.0094	-0.0050	0.0174	-0.0033
T-3	0.0031	-0.0331	-0.0086	-0.0423	-0.0318
T-2	0.0108	0.0440	0.0237	0.0318	0.0322
T-1	-0.0045	0.0000	0.0055	0.0525	0.0386
T0					
T+1	-0.0147	0.0656	0.0020	-0.0045	-0.0037
T+2	-0.0097	-0.0066	-0.0084	-0.0122	0.0608
T+3	-0.0098	-0.0111	-0.0155	-0.0149	0.0313
T+4	0.0162	-0.0134	0.0162	-0.0230	-0.0316
T+5	-0.0097	-0.0068	-0.0119	0.0143	-0.0060
T+6	0.0032	0.0274	0.0056	-0.0125	-0.0268
T+7	0.0493	0.0178	0.0160	-0.0019	-0.0094
T+8	0.0004	0.0197	0.0088	-0.0368	-0.0094
T+9	0.0053	0.0043	-0.0117	-0.0130	-0.0130
T+10	-0.0262	-0.0277	-0.0084	0.0009	0.0118

Periode	JAPFA	KLBF	MNCN	PGAS	PTBA	SMGR	TLKM	TOWR	UNTR	UNVR
T-10	0.0033	0.0022	-	0.0147	0.0144	-	0.0094	0.0069	-	-
T-9	-	0.0406	0.0118	-	-	-	-	-	-	-
T-8	-	0.0100	0.0054	0.0371	0.0105	-	0.0070	0.0012	-	-
T-7	-	0.0101	-	0.0230	0.0476	0.0223	0.0006	0.0091	-	-
T-6	-	0.0239	0.0108	-	0.0318	0.0424	0.0095	0.0121	-	-
T-5	-	0.0195	-	0.0175	0.0445	-	0.0292	0.0147	-	-
T-4	0.0040	-	0.0112	0.0104	-	0.0011	0.0007	0.0314	-	-
T-3	-	0.0055	0.0114	-	0.0083	0.0385	0.0122	0.0129	-	-
T-2	0.0227	0.0331	0.0285	0.0133	0.0136	0.0809	0.0639	0.0038	0.0154	0.0145
T-1	-	0.0055	0.0122	0.0094	0.0033	0.0057	0.0307	0.0119	0.0088	0.0069
T0										
T+1	0.0402	-	0.0209	-	0.0083	0.0075	0.0056	0.0216	-	-
T+2	0.0425	0.0123	0.0266	0.0292	0.0005	0.0272	0.0167	0.0256	0.0087	0.0172
T+3	0.0195	-	0.0145	-	0.0252	0.0103	0.0203	0.0471	0.0671	0.0262
T+4	-	0.0136	0.0124	0.0312	0.0401	0.0190	0.0017	0.0228	0.0089	0.0142
T+5	-	0.0055	0.0089	0.0151	0.0110	0.0045	0.0205	0.0262	0.0037	0.0033
T+6	0.0396	-	0.0012	-	0.0026	0.0144	0.0396	0.0318	0.0170	0.0087
T+7	-	0.0133	0.0089	0.0485	0.0300	0.0139	0.0072	0.0391	0.0037	0.0073
T+8	0.0103	0.0055	-	0.0137	0.0596	0.0045	0.0064	0.0222	0.0234	0.0003
T+9	-	0.0133	0.0045	0.0137	-	0.0226	0.0524	0.0095	0.0129	0.0035
T+10	-	0.0212	0.0022	-	0.0083	0.0217	0.0224	0.0084	0.0060	0.0109

Periode	BBCA	BBNI	BBRI	BMRI	BBTN
T-10	-0.0109	0.0060	-0.0141	-0.0279	-0.0178
T-9	-0.0031	-0.0126	0.0075	-0.0193	-0.0334
T-8	-0.0117	-0.0106	-0.0141	0.0126	0.1210
T-7	0.0012	-0.0085	0.0042	0.0348	-0.0419
T-6	-0.0109	-0.0312	-0.0051	-0.0057	-0.0139
T-5	-0.0014	-0.0254	-0.0051	0.0289	-0.0139
T-4	0.0055	-0.0064	-0.0110	-0.0016	-0.0067
T-3	-0.0184	-0.0192	-0.0377	-0.0557	-0.0353
T-2	0.0501	0.0369	0.0497	0.0425	0.0335
T-1	0.0178	0.0184	0.0090	0.0068	0.0558
T0					
T+1	-0.0089	0.0197	0.0255	0.0108	0.0056
T+2	0.0245	0.0356	0.0730	0.0308	0.0148
T+3	0.0027	0.0196	0.0190	-0.0057	-0.0201
T+4	-0.0249	-0.0268	-0.0523	-0.0371	-0.0202
T+5	-0.0112	0.0426	0.0016	0.0064	0.0018
T+6	0.0075	-0.0041	-0.0210	-0.0080	0.0078
T+7	0.0108	0.0047	-0.0110	0.0023	-0.0139
T+8	-0.0035	-0.0129	0.0092	0.0103	0.0164
T+9	0.0003	-0.0042	-0.0110	-0.0097	-0.0110
T+10	-0.0088	-0.0216	-0.0160	-0.0097	-0.0286

Perusahaan	Expected Return
ADRO	0,0005
ANTM	0,0083
ASII	0,0071
ACES	0,0015

BTPS	0,0052
CPIN	0,0041
ERAA	0,0031
EXCL	0,0051
GGRM	0,0044
HMSP	0,0040
ICBP	0,0020
INCO	0,0053
INDF	0,0015
INKP	0,0019
INTP	0,0094
JAPFA	0,0055
KLBF	-0,0022
MNCN	0,0083
PGAS	0,0152
PTBA	0,0045
SMGR	0,0095
TLKM	0,0098
TOWR	0,0013
UNTR	-0,0021
UNVR	-0,0017
BBCA	0,0066
BBNI	0,0085
BBRI	0,0110
BMRI	0,0057
BBTN	0,0139

Periode	Rata-rata Abnormal Return
T-10	-0,0150
T-9	-0,0760



T-8	-0,0600
T-7	-0,0230
T-6	-0,0180
T-5	-0,0810
T-4	-0,0200
T-3	-0,0810
T-2	-0,0130
T-1	-0,0180
T0	
T+1	0,0380
T+2	0,0290
T+3	0,0260
T+4	0,0200
T+5	0,0100
T+6	0,0280
T+7	0,0340
T+8	0,0980
T+9	0,0240
T+10	0,0960



### Lampiran 4 Trading Volume Activity

Periode	ADRO	ANTM	ASII	ACES	BTPS	CPIN	ERAA	EXCL	GGRM	HMSP
T-10	0.0014	0.0570	0.0017	0.0011	0.0012	0.0002	0.0294	0.0011	0.0013	0.0006
T-9	0.0029	0.0194	0.0013	0.0006	0.0030	0.0002	0.0155	0.0014	0.0012	0.0005
T-8	0.0016	0.0163	0.0019	0.0008	0.0012	0.0002	0.0245	0.0013	0.0010	0.0007
T-7	0.0010	0.0076	0.0011	0.0003	0.0008	0.0002	0.0096	0.0013	0.0008	0.0004
T-6	0.0013	0.0139	0.0008	0.0006	0.0019	0.0004	0.0224	0.0015	0.0024	0.0006
T-5	0.0016	0.0238	0.0011	0.0009	0.0008	0.0004	0.0704	0.0020	0.0010	0.0002
T-4	0.0022	0.0132	0.0012	0.0003	0.0007	0.0003	0.0266	0.0023	0.0005	0.0003
T-3	0.0021	0.0171	0.0011	0.0004	0.0014	0.0002	0.0194	0.0026	0.0005	0.0002
T-2	0.0014	0.0100	0.0006	0.0006	0.0008	0.0009	0.0207	0.0090	0.0007	0.0005
T-1	0.0018	0.0084	0.0006	0.0005	0.0018	0.0007	0.0263	0.0067	0.0007	0.0008
T0										
T+1	0.0025	0.0352	0.0015	0.0008	0.0004	0.0003	0.0603	0.0067	0.0007	0.0007
T+2	0.0019	0.0252	0.0013	0.0014	0.0032	0.0006	0.0570	0.0058	0.0016	0.0014
T+3	0.0068	0.0262	0.0015	0.0008	0.0012	0.0003	0.0309	0.0129	0.0010	0.0024
T+4	0.0028	0.0083	0.0014	0.0005	0.0009	0.0005	0.0233	0.0033	0.0009	0.0008
T+5	0.0020	0.0072	0.0017	0.0005	0.0023	0.0003	0.0536	0.0021	0.0006	0.0004
T+6	0.0024	0.0089	0.0006	0.0004	0.0004	0.0003	0.0357	0.0021	0.0004	0.0005
T+7	0.0031	0.0125	0.0015	0.0012	0.0005	0.0003	0.0194	0.0044	0.0013	0.0015
T+8	0.0023	0.0355	0.0007	0.0011	0.0009	0.0005	0.0158	0.0019	0.0012	0.0017
T+9	0.0069	0.0119	0.0006	0.0007	0.0007	0.0004	0.0269	0.0018	0.0026	0.0021
T+10	0.0038	0.0092	0.0009	0.0012	0.0011	0.0002	0.0334	0.0030	0.0017	0.0011

Periode	ICPB	INCO	INDF	INKP	INTP
T-10	0.0008	0.0031	0.0006	0.0051	0.0013
T-9	0.0005	0.0011	0.0010	0.0028	0.0021
T-8	0.0002	0.0007	0.0008	0.0009	0.0007
T-7	0.0005	0.0010	0.0007	0.0008	0.0005
T-6	0.0004	0.0015	0.0011	0.0012	0.0006
T-5	0.0008	0.0039	0.0018	0.0011	0.0005
T-4	0.0003	0.0015	0.0008	0.0011	0.0003
T-3	0.0002	0.0023	0.0008	0.0011	0.0005
T-2	0.0004	0.0020	0.0011	0.0008	0.0008
T-1	0.0009	0.0009	0.0020	0.0026	0.0012
T0					
T+1	0.0008	0.0039	0.0018	0.0015	0.0005
T+2	0.0018	0.0022	0.0019	0.0008	0.0020
T+3	0.0018	0.0022	0.0017	0.0012	0.0013
T+4	0.0009	0.0010	0.0016	0.0006	0.0010
T+5	0.0006	0.0010	0.0008	0.0009	0.0005
T+6	0.0006	0.0014	0.0009	0.0008	0.0004
T+7	0.0021	0.0031	0.0022	0.0025	0.0010
T+8	0.0009	0.0022	0.0014	0.0037	0.0009
T+9	0.0006	0.0010	0.0010	0.0030	0.0005
T+10	0.0009	0.0024	0.0016	0.0009	0.0010

Periode	JAPFA	KLBF	MNCN	PGAS	PTBA	SMGR	TLKM	TOWR	UNTR	UNVR
T-10	0.0006	0.0004	0.0021	0.0031	0.0012	0.0006	0.0014	0.0009	0.0005	0.0002
T-9	0.0037	0.0005	0.0023	0.0083	0.0062	0.0007	0.0026	0.0007	0.0005	0.0003
T-8	0.0007	0.0003	0.0051	0.0027	0.0020	0.0002	0.0017	0.0009	0.0005	0.0002
T-7	0.0008	0.0006	0.0138	0.0077	0.0017	0.0007	0.0010	0.0020	0.0006	0.0001
T-6	0.0013	0.0008	0.0052	0.0065	0.0010	0.0007	0.0015	0.0017	0.0017	0.0003
T-5	0.0016	0.0012	0.0041	0.0039	0.0016	0.0012	0.0040	0.0012	0.0020	0.0005
T-4	0.0014	0.0009	0.0028	0.0033	0.0008	0.0020	0.0019	0.0010	0.0011	0.0002
T-3	0.0010	0.0008	0.0054	0.0030	0.0014	0.0037	0.0015	0.0019	0.0008	0.0002
T-2	0.0021	0.0010	0.0138	0.0026	0.0013	0.0021	0.0037	0.0038	0.0007	0.0003
T-1	0.0049	0.0011	0.0091	0.0051	0.0031	0.0017	0.0025	0.0021	0.0014	0.0005
T0										
T+1	0.0017	0.0015	0.0047	0.0053	0.0025	0.0007	0.0021	0.0055	0.0010	0.0004
T+2	0.0068	0.0013	0.0071	0.0099	0.0018	0.0029	0.0020	0.0064	0.0018	0.0007
T+3	0.0031	0.0014	0.0041	0.0090	0.0057	0.0010	0.0049	0.0128	0.0018	0.0006
T+4	0.0030	0.0008	0.0029	0.0049	0.0022	0.0016	0.0017	0.0043	0.0014	0.0003
T+5	0.0028	0.0003	0.0043	0.0030	0.0015	0.0006	0.0019	0.0029	0.0005	0.0002
T+6	0.0047	0.0007	0.0029	0.0049	0.0053	0.0010	0.0021	0.0031	0.0013	0.0004
T+7	0.0024	0.0007	0.0147	0.0113	0.0047	0.0012	0.0053	0.0042	0.0014	0.0004
T+8	0.0018	0.0008	0.0073	0.0197	0.0024	0.0008	0.0024	0.0046	0.0010	0.0005
T+9	0.0036	0.0007	0.0038	0.0081	0.0115	0.0007	0.0019	0.0042	0.0029	0.0003
T+10	0.0017	0.0004	0.0075	0.0136	0.0063	0.0006	0.0021	0.0021	0.0012	0.0003

Periode	BBCA	BBNI	BBRI	BMRI	BBTN
T-10	0.0032	0.0024	0.0010	0.0012	0.0028
T-9	0.0040	0.0012	0.0013	0.0015	0.0025
T-8	0.0027	0.0013	0.0010	0.0007	0.0311
T-7	0.0029	0.0031	0.0008	0.0020	0.0087
T-6	0.0037	0.0048	0.0015	0.0012	0.0060
T-5	0.0062	0.0039	0.0013	0.0023	0.0028
T-4	0.0032	0.0024	0.0010	0.0008	0.0026
T-3	0.0032	0.0019	0.0011	0.0017	0.0043
T-2	0.0066	0.0049	0.0019	0.0019	0.0086
T-1	0.0056	0.0065	0.0022	0.0018	0.0197
T0					
T+1	0.0034	0.0045	0.0021	0.0013	0.0131
T+2	0.0078	0.0068	0.0046	0.0027	0.0126
T+3	0.0054	0.0058	0.0029	0.0018	0.0082
T+4	0.0034	0.0036	0.0027	0.0015	0.0044
T+5	0.0034	0.0054	0.0019	0.0013	0.0040
T+6	0.0022	0.0047	0.0016	0.0014	0.0068
T+7	0.0049	0.0034	0.0015	0.0012	0.0039
T+8	0.0041	0.0026	0.0015	0.0014	0.0057
T+9	0.0060	0.0033	0.0016	0.0010	0.0066
T+10	0.0028	0.0029	0.0010	0.0011	0.0034

Periode	Rata-rata TVA
T-10	-.00040

T-9	.00030
T-8	-.00050
T-7	-.00530
T-6	-.00050
T-5	.00040
T-4	-.00030
T-3	.00020
T-2	-.00010
T-1	-.00060
T0	
T+1	.00070
T+2	.00030
T+3	.00690
T+4	.00010
T+5	.00080
T+6	.00080
T+7	.00020
T+8	.00050
T+9	.00040
T+10	.00230



Lampiran 5 Uji Statistik Deskriptif *Abnormal Return*

Descriptives

		AbnormalReturn	Statistic	Std. Error			
Hasil	sebelum	Mean	-.0040500	.00094672			
		95% Confidence Interval for Mean	Lower Bound Upper Bound	-.0061916 -.0019084			
		5% Trimmed Mean		-.0039778			
		Median		-.0021500			
		Variance		.000			
		Std. Deviation		.00299379			
		Minimum		-.00810			
		Maximum		-.00130			
		Range		.00680			
		Interquartile Range		.00600			
		Skewness		-.574	.687		
		Kurtosis		-1.924	1.334		
		sesudah		Mean	.0040300	.00097503	
				95% Confidence Interval for Mean	Lower Bound Upper Bound	.0018243 .0062357	
				5% Trimmed Mean		.0038778	
Median				.0028500			
Variance				.000			
Std. Deviation				.00308331			
Minimum				.00100			
Maximum				.00980			
Range				.00880			
Interquartile Range				.00295			
Skewness				1.506	.687		
Kurtosis				.943	1.334		

### Lampiran 6 Uji Statistik Deskriptif Harga Saham

#### Descriptives

	HargaSaham	Statistic	Std. Error	
Hasil sebelum	Mean	-.0008140	.00062248	
	95% Confidence Interval for Mean	Lower Bound	-.0022222	
		Upper Bound	.0005942	
	5% Trimmed Mean	-.0005744		
	Median	-.0003500		
	Variance	.000		
	Std. Deviation	.00196846		
	Minimum	-.00630		
	Maximum	.00036		
	Range	.00666		
	Interquartile Range	.00087		
	Skewness	-2.921	.687	
	Kurtosis	8.899	1.334	
	sesudah	Mean	.0010500	.00056318
95% Confidence Interval for Mean		Lower Bound	-.0002240	
		Upper Bound	.0023240	
5% Trimmed Mean		.0008333		
Median		.0003500		
Variance		.000		
Std. Deviation		.00178092		
Minimum		.00010		
Maximum		.00590		
Range		.00580		
Interquartile Range		.00095		
Skewness		2.724	.687	
Kurtosis		7.742	1.334	



Lampiran 7 Uji Statistik Deskriptif *Trading Volume Activity*

Descriptives

		TVA	Statistic	Std. Error			
Hasil	sebelum	Mean	-.0006800	.00052574			
		95% Confidence Interval for Mean	Lower Bound	-.0018693			
			Upper Bound	.0005093			
		5% Trimmed Mean	-.0004833				
		Median	-.0003500				
		Variance	.000				
		Std. Deviation	.00166253				
		Minimum	-.00530				
		Maximum	.00040				
		Range	.00570				
		Interquartile Range	.00075				
		Skewness	-2.885	.687			
		Kurtosis	8.762	1.334			
			sesudah	Mean	.0013000	.00065252	
				95% Confidence Interval for Mean	Lower Bound	-.0001761	
					Upper Bound	.0027761	
				5% Trimmed Mean	.0010556		
Median	.0006000						
Variance	.000						
Std. Deviation	.00206344						
Minimum	.00010						
Maximum	.00690						
Range	.00680						
Interquartile Range	.00090						
Skewness	2.701			.687			
Kurtosis	7.583			1.334			

## Uji Normalitas *Abnormal Return*

### Lampiran 8 Uji Normalitas *Abnormal Return*

#### Tests of Normality

		Shapiro-Wilk		
AbnormalReturn		Statistic	Df	Sig.
Hasil	sebelum	.763	10	.005
	sesudah	.739	10	.003

a. Lilliefors Significance Correction

### Lampiran 9 Uji Normalitas Harga Saham

#### Tests of Normality

		Shapiro-Wilk		
HargaSaham		Statistic	df	Sig.
Hasil	sebelum	.559	10	.000
	sesudah	.586	10	.000

a. Lilliefors Significance Correction

### Lampiran 10 Uji Normalitas *Trading Volume Activity*

#### Tests of Normality

		Shapiro-Wilk		
TVA		Statistic	df	Sig.
Hasil	sebelum	.571	10	.000
	sesudah	.590	10	.000

a. Lilliefors Significance Correctio

**Lampiran 11 Hasil Uji Hipotesis *Wilcoxon Signed Rank Test Abnormal Return***

**Test Statistics<sup>a</sup>**

	Sesudah - Sebelum
Z	-2.803 <sup>b</sup>
Asymp. Sig. (2- tailed)	.005

a. Wilcoxon Signed Ranks Test

b. Based on negative ranks.

**Lampiran 12 Hasil Uji Hipotesis *Wilcoxon Signed Rank Test Harga Saham***

**Test Statistics<sup>a</sup>**

	Sesudah - Sebelum
Z	-2.429 <sup>b</sup>
Asymp. Sig. (2- tailed)	.015

a. Wilcoxon Signed Ranks Test

b. Based on negative ranks.

**Lampiran 13 Hasil Uji Hipotesis *Wilcoxon Signed Rank Test Trading Volume Activity***

**Test Statistics<sup>a</sup>**

	Sesudah - Sebelum
Z	-2.668 <sup>b</sup>
Asymp. Sig. (2- tailed)	.008

a. Wilcoxon Signed Ranks Test

b. Based on negative ranks.



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