



Lampiran 1. Daftar Sampel Penelitian

No	Kode	Nama Saham
1	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
2	BBNI	Bank Negara Indonesia (Persero) Tbk.
3	BBTN	Bank Tabungan Negara (Persero) Tbk.
4	BMRI	Bank Mandiri (Persero) Tbk.



Lampiran 2. Harga Penutupan Saham

No	Kode	t-5	t-4	t-3	t-2	t-1	t0	t+1	t+2	t+3	t+4	t+5
1	BBRI	4700	4710	4800	4700	4720	4710	4600	4550	4520	4460	4500
2	BBNI	5300	5225	5250	5200	5300	5400	5125	5025	4980	4990	4930
3	BMRI	6825	6750	6700	6650	6750	6925	6550	6425	6325	6350	6375
4	BBTN	1425	1405	1405	1415	1380	1370	1330	1340	1325	1295	1300

Lampiran 3. Harga Penutupan IHSG

No	Kode	t-5	t-4	t-3	t-2	t-1	t0	t+1	t+2	t+3	t+4	t+5
1	BBRI	760.660	755.982	757.402	750.005	747.950	749.193	738.387	724.386	728.719	726.646	732.199
2	BBNI	760.660	755.982	757.402	750.005	747.950	749.193	738.387	724.386	728.719	726.646	732.199
3	BMRI	760.660	755.982	757.402	750.005	747.950	749.193	738.387	724.386	728.719	726.646	732.199
4	BBTN	760.660	755.982	757.402	750.005	747.950	749.193	738.387	724.386	728.719	726.646	732.199

Lampiran 4. Return Sesungguhnya

No	Kode	t-5	t-4	t-3	t-2	t-1	t0	t+1	t+2	t+3	t+4	t+5
1	BBRI	-0.0021	-0.0188	0.02128	-0.0042	0.00212	0.02391	0.01099	0.00664	0.01345	-0.0089	-0.0722
2	BBNI	0.01435	-0.0048	0.00962	-0.0189	-0.0185	0.05366	0.0199	0.00904	-0.002	0.01217	-0.006
3	BMRI	0.01111	0.00746	0.00752	-0.0148	-0.0253	0.05725	0.01946	0.01581	-0.0039	-0.0039	-0.0078
4	BBTN	0.01423	0	-0.0071	0.02536	0.0073	0.03008	-0.0075	0.01132	0.02317	-0.0038	-0.0226

Lampiran 5. Return Espektasi

No	Kode	t-5	t-4	t-3	t-2	t-1	t0	t+1	t+2	t+3	t+4	t+5
1	BBRI	0.0094	-0.0040	0.0078	-0.0031	-0.0086	0.0412	0.0107	0.0107	0.0077	-0.0011	-0.0271
2	BBNI	0.0094	-0.0040	0.0078	-0.0031	-0.0086	0.0412	0.0107	0.0107	0.0077	-0.0011	-0.0271
3	BMRI	0.0094	-0.0040	0.0078	-0.0031	-0.0086	0.0412	0.0107	0.0107	0.0077	-0.0011	-0.0271
4	BBTN	0.0094	-0.0040	0.0078	-0.0031	-0.0086	0.0412	0.0107	0.0107	0.0077	-0.0011	-0.0271

Lampiran 6. Abnormal Return

No	Kode	t-5	t-4	t-3	t-2	t-1	t0	t+1	t+2	t+3	t+4	t+5
1	BBRI	-0.0110	-0.0169	0.0114	-0.0070	0.0038	0.0093	-0.0083	0.0126	0.0106	-0.0013	-0.0740
2	BBNI	0.0055	-0.0029	-0.0002	-0.0216	-0.0169	0.0390	0.0006	0.0150	-0.0049	0.0198	-0.0079
3	BMRI	0.0023	0.0093	-0.0023	-0.0176	-0.0236	0.0426	0.0001	0.0218	-0.0068	0.0037	-0.0096
4	BBTN	0.0054	0.0019	-0.0169	0.0226	0.0090	0.0154	-0.0268	0.0173	0.0203	0.0037	-0.0244

Lampiran 7. Rata-rata AAR Sebelum AAR Sesudah

No	Kode	AAR Sebelum	AAR Sesudah
1	BBRI	-0.0039	0.0121
2	BBNI	0.0001	0.0130
3	BMRI	0.0018	0.0216
4	BBTN	0.0021	0.0376

Lampiran 8. Saham yang diperdagangkan

Kode	t-5	t-4	t-3	t-2	t-1	t0	t+1	t+2	t+3	t+4	t+5
BBRI	203658600	296314500	307110400	235656400	209831500	199499300	249059500	296218600	198589900	507192300	253380100
BBNI	77068500	58411700	50040800	21870200	31669500	32446400	67214100	63745800	51133100	44028300	70220900
BMRI	91268300	122132700	126730700	101423100	80208800	88661200	147272800	154758500	192423000	125606000	117281700
BBTN	9926200	23566400	38857700	12336600	37857700	25992100	45253800	25644200	19016400	28969000	15095500

Lampiran 9. Saham yang beredar

Kode	t-5	t-4	t-3	t-2	t-1	t0	t+1	t+2	t+3	t+4	t+5
BBRI	150043411587	150043411587	150043411587	150043411587	150043411587	150043411587	150043411587	150043411587	150043411587	150043411587	150043411587
BBNI	36924339786	36924339786	36924339786	36924339786	36924339786	36924339786	36924339786	36924339786	36924339786	36924339786	36924339786
BMRI	92399999996	92399999996	92399999996	92399999996	92399999996	92399999996	92399999996	92399999996	92399999996	92399999996	92399999996
BBTN	13894099969	13894099969	13894099969	13894099969	13894099969	13894099969	13894099969	13894099969	13894099969	13894099969	13894099969

Lampiran 10. Trading Volume Activity

Kode	t-5	t-4	t-3	t-2	t-1	t0	t+1	t+2	t+3	t+4	t+5
BBRI	0.0014	0.0020	0.0020	0.0016	0.0014	0.0013	0.0017	0.0020	0.0013	0.0034	0.0017
BBNI	0.0021	0.0016	0.0014	0.0006	0.0009	0.0009	0.0018	0.0017	0.0014	0.0012	0.0019
BMRI	0.0010	0.0013	0.0014	0.0011	0.0009	0.0010	0.0016	0.0017	0.0021	0.0014	0.0013
BBTN	0.0007	0.0017	0.0028	0.0009	0.0027	0.0019	0.0033	0.0018	0.0014	0.0021	0.0011

Lampiran 11. Rata-Rata Trading Volume Activity Sebelum dan Sesudah Peristiwa

NO	Kode	ATVA Sebelum	ATVA Sesudah
1	BBRI	0.0017	-0.0020
2	BBNI	0.0013	-0.0016
3	BMRI	0.0011	-0.0016
4	BBTN	0.0018	-0.0019



Lampiran 12. Uji Statistik Deskriptif

Descriptive Statistics					
	N	Mini mum	Maxi mum	Mean	Std. Deviation
AAR Sebelum Penetapan PP No 47 Tahun 2024	5	- 0.006 9	0.000 5	- 0.003 280	0.003053 2
AAR Sesudah Penetapan PP No 47 Tahun 202	5	- 0.029 0	0.016 6	- 0.001 940	0.017585 4
Valid N (listwise)	5				

Descriptive Statistics					
	N	Mini mum	Maxi mum	Mean	Std. Deviation
ATVA Sebelum Penetapan PP No 47 Tahun 2024	5	0.001 0	0.001 9	0.001 460	0.000336 2
ATVA Setelah Penetapan PP No 47 Tahun 2024	5	0.001 5	0.002 1	0.001 780	0.000277 5
Valid N (listwise)	5				

Lampiran 13. Uji Normalitas

	Tests of Normality					
	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
AAR Sebelum Penetapan PP No 47 Tahun 2024	0.250	5	0.200*	0.921	5	0.535
AAR Sesudah Penetapan PP No 47 Tahun 202	0.249	5	0.200*	0.932	5	0.609

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

a. Lilliefors Significance Correction

	Tests of Normality					
	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
ATVA Sebelum Penetapan PP No 47 Tahun 2024	0.147	5	0.200*	0.995	5	0.994
ATVA Setelah Penetapan PP No 47 Tahun 2024	0.244	5	0.200*	0.876	5	0.292

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

a. Lilliefors Significance Correction

Lampiran 14. Uji *Paired Simple T-Test*

		Paired Samples Statistics			
		Mean	N	Std. Deviation	Std. Error Mean
Pa ir 1	AAR Sebelum Penetapan PP No 47 Tahun 2024	- 0.0032 97	5	0.003053 9	0.001365 7
	AAR Sesudah Penetapan PP No 47 Tahun 2024	- 0.0019 28	5	0.017581 3	0.007862 6



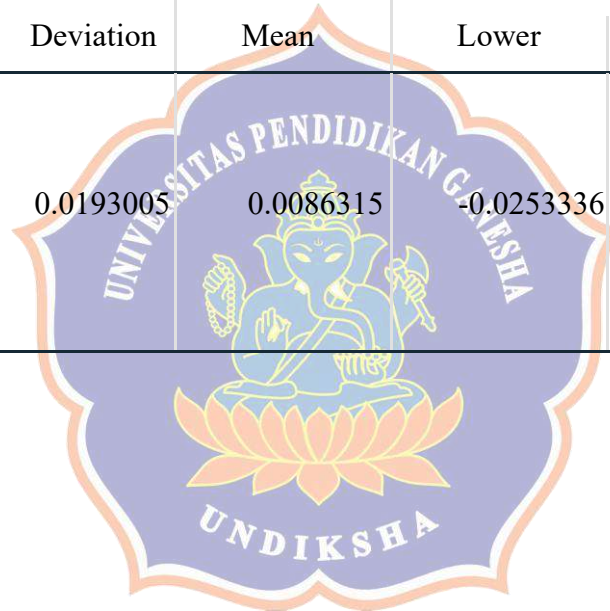
Paired Samples Correlations

		N	Correlation	Sig.
Pair 1	AAR Sebelum Penetapan PP No 47 Tahun 2024 & AAR Sesudah Penetapan PP No 47 Tahun 2024	5	-0.504	0.387



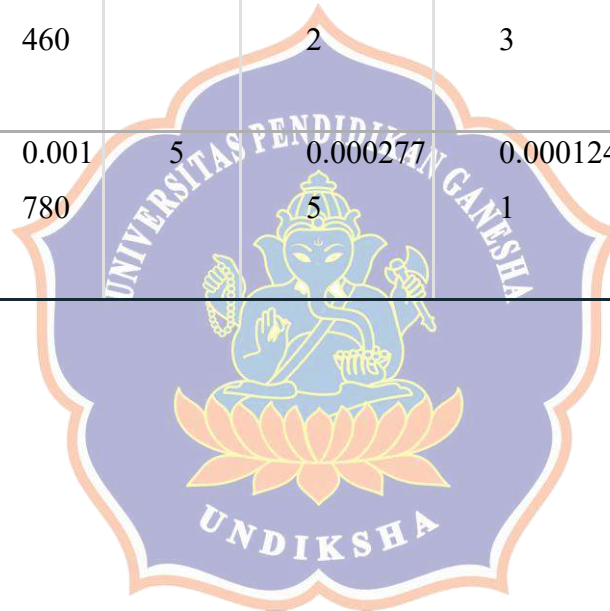
Paired Samples Test

		Paired Differences			95% Confidence Interval of the Difference		t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	Lower	Upper			
Pair 1	AAR Sebelum Penetapan PP No 47 Tahun 2024 - AAR Sesudah Penetapan PP No 47 Tahun 2024	-0.0013688	0.0193005	0.0086315	-0.0253336	0.0225960	-0.159	4	0.882



Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pa ir 1	ATVA Sebelum Penetapan PP No 47 Tahun 2024	0.001 460	5	0.000336 2	0.000150 3
	ATVA Setelah Penetapan PP No 47 Tahun 2024	0.001 780	5	0.000277 5	0.000124 1



Paired Samples Correlations

		N	Correlation	Sig.
Pa	ATVA Sebelum	5	-0.118	0.850
ir	Penetapan PP No 47			
1	Tahun 2024 & ATVA Setelah Penetapan PP No 47 Tahun 2024			



Paired Samples Test

		Paired Differences			95% Confidence Interval of the Difference		t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	Lower	Upper			
Pair 1	ATVA Sebelum Penetapan PP No 47 Tahun 2024 - ATVA Setelah Penetapan PP No 47 Tahun 2024	-0.0003200	0.0004604	0.0002059	-0.0008917	0.0002517	-1.554	4	0.195

