

LAMPIRAN

Lampiran 1. Data Perusahaan

No	Kode	Nama Perusahaan
1	ARTO	Bank Jago Tbk.
2	BACA	Bank Capital Indonesia Tbk.
3	BBCA	Bank Central Asia Tbk.
4	BBHI	Allo Bank Indonesia Tbk.
5	BBNI	Bank Negara Indonesia (Persero)
6	BBRI	Bank Rakyat Indonesia (Persero)
7	BBTN	Bank Tabungan Negara (Persero)
8	BBYB	Bank Neo Commerce Tbk.
9	BCAP	MNC Kapital Indonesia Tbk.
10	BDMN	Bank Danamon Indonesia Tbk.
11	BFIN	BFI Finance Indonesia Tbk.
12	BGTG	Bank Ganesha Tbk.
13	BINA	Bank Ina Perdana Tbk.
14	BJBR	Bank Pembangunan Daerah Jawa Barat Tbk.
15	BJTM	Bank Pembangunan Daerah Jawa Timur Tbk.
16	BMRI	Bank Mandiri (Persero) Tbk.
17	BNGA	Bank CIMB Niaga Tbk.
18	BNII	Bank Maybank Indonesia Tbk.
19	BNLI	Bank Permata Tbk.
20	BSIM	Bank Sinarmas Tbk.
21	BTPN	Bank SMBC Indonesia Tbk.
22	BVIC	Bank Victoria International Tbk.
23	CFIN	Clipan Finance Indonesia Tbk.
24	DNET	Indoritel Makmur Internasional Tbk.
25	INPC	Bank Artha Graha Internasional Tbk.
26	MAYA	Bank Mayapada Internasional Tbk
27	MCOR	Bank China Construction Bank Indonesia Tbk.
28	MEGA	Bank Mega Tbk.
29	MREI	Maskapai Reasuransi Indonesia Tbk
30	NISP	Bank OCBC NISP Tbk.
31	PANS	Panin Sekuritas Tbk.
32	PNBN	Bank Pan Indonesia Tbk
33	PNIN	Paninvest Tbk.
34	PNLF	Panin Financial Tbk.
35	SMMA	Sinarmas Multiartha Tbk.
36	SRTG	Saratago Investama Sedaya Tbk.

No	Kode	Nama Perusahaan
37	TRIM	Trimegah Sekuritas Indonesia Tbk.
38	VICO	Victoria Investama Tbk.
39	BRIS	Bank Syariah Indonesia Tbk.
40	BTPS	Bank BTPN Syariah Tbk.
41	TUGU	Asuransi Tugu Pratama Indonesia Tbk.
42	BBSI	Krom Bank Indonesia Tbk.
43	AGRO	Bank Raya Indonesia Tbk.

Lampiran 2. Tabulasi Data

1. Harga Penutupan Saham

Closing Price		SEBELUM					
Tanggal		28-Agu	29-Agu	01-Sep	02-Sep	03-Sep	04-Sep
No	Kode	H-6	H-5	H-4	H-3	H-2	H-1
1	ARTO	2,350	2,270	2,170	2,200	2,190	2,170
2	BACA	143	139	135	134	137	136
3	BBCA	8,325	8,075	8,000	8,000	7,975	8,000
4	BBHI	1,585	1,570	1,575	1,635	1,605	1,570
5	BBNI	4,460	4,380	4,320	4,310	4,410	4,370
6	BBRI	4,140	4,050	3,980	3,960	4,030	4,000
7	BBTN	1,305	1,300	1,280	1,275	1,270	1,280
8	BBYB	354	332	326	330	326	320
9	BCAP	76	71	67	70	71	75
10	BDMN	2,550	2,500	2,490	2,500	2,510	2,540
11	BFIN	815	760	780	770	755	760
12	BGTG	124	116	113	115	113	110
13	BINA	4,410	4,400	4,400	4,410	4,410	4,410
14	BJBR	795	790	780	780	775	775
15	BJTM	525	515	510	515	510	515
16	BMRI	4,770	4,730	4,600	4,570	4,620	4,680
17	BNGA	1,720	1,700	1,700	1,695	1,695	1,710
18	BNII	218	212	210	212	212	210
19	BNLI	3,150	3,170	3,130	3,130	3,140	3,160
20	BSIM	910	890	870	885	885	885
21	BTPN	2,140	2,120	2,120	2,120	2,130	2,120
22	BVIC	125	118	112	117	110	111
23	CFIN	328	320	312	316	314	316
24	DNET	9,600	9,775	9,425	9,300	9,200	9,300
25	INPC	188	177	163	168	173	169
26	MAYA	228	214	228	230	226	228

<i>Closing Price</i>		SEBELUM					
27	MCOR	78	76	73	75	77	76
28	MEGA	3,470	3,350	3,310	3,320	3,230	3,220
29	MREI	950	920	905	915	920	930
30	NISP	1,400	1,365	1,365	1,380	1,380	1,385
31	PANS	1,400	1,395	1,390	1,395	1,395	1,390
32	PNBN	1,180	1,155	1,145	1,150	1,150	1,155
33	PNIN	875	860	835	835	845	845
34	PNLF	270	260	256	256	258	256
35	SMMA	15,475	15,700	15,675	15,850	16,575	16,200
36	SRTG	1,900	1,855	1,815	1,880	1,895	2,030
37	TRIM	370	376	370	380	380	376
38	VICO	187	183	182	179	183	184
39	BRIS	2,740	2,710	2,690	2,710	2,720	2,720
40	BTPS	1,465	1,490	1,460	1,470	1,450	1,460
41	TUGU	970	970	965	965	965	960
42	BBSI	4,000	4,010	3,990	4,030	4,010	4,000
43	AGRO	244	236	228	230	236	232

<i>Closing Price</i>		SETELAH					
Tanggal		08-Sep	09-Sep	10-Sep	11-Sep	12-Sep	15-Sep
No	Kode	H=0	H+1	H+2	H+3	H+4	H+5
1	ARTO	2,000	1,970	2,110	2,130	2,120	2,140
2	BACA	135	134	136	135	137	138
3	BBCA	7,700	7,525	7,800	7,850	7,925	8,025
4	BBHI	1,535	1,470	1,480	1,510	1,490	1,500
5	BBNI	4,180	4,080	4,100	4,420	4,520	4,410
6	BBRI	3,900	3,970	3,880	4,080	4,180	4,140
7	BBTN	1,155	1,220	1,275	1,355	1,410	1,390
8	BBYB	308	318	330	344	348	350
9	BCAP	70	69	70	71	70	71
10	BDMN	2,510	2,510	2,500	2,520	2,500	2,510
11	BFIN	760	750	750	760	805	805
12	BGTG	104	105	106	110	110	110
13	BINA	4,500	4,450	4,450	4,450	4,500	4,500
14	BJBR	765	765	765	770	770	770
15	BJTM	515	505	510	515	520	520
16	BMRI	4,490	4,310	4,400	4,480	4,520	4,530
17	BNGA	1,705	1,690	1,695	1,705	1,715	1,730
18	BNII	208	206	206	212	210	210

<i>Closing Price</i>		SETELAH					
19	BNLI	3,170	3,070	3,210	3,320	3,360	3,450
20	BSIM	875	850	880	890	905	910
21	BTPN	2,080	2,100	2,080	2,080	2,080	2,090
22	BVIC	107	105	108	110	116	115
23	CFIN	314	316	314	320	316	314
24	DNET	9,125	9,050	9,125	9,050	9,050	9,125
25	INPC	162	163	169	168	170	170
26	MAYA	222	226	230	240	268	326
27	MCOR	75	75	74	74	75	76
28	MEGA	3,230	3,330	3,260	3,280	3,290	3,330
29	MREI	925	945	935	970	950	970
30	NISP	1,380	1,350	1,365	1,370	1,370	1,380
31	PANS	1,385	1,370	1,390	1,390	1,390	1,390
32	PNBN	1,140	1,130	1,120	1,130	1,135	1,135
33	PNIN	845	820	820	825	830	835
34	PNLF	252	246	246	252	252	252
35	SMMA	16,325	15,600	15,550	15,300	15,600	15,600
36	SRTG	2,000	2,000	1,950	1,920	1,925	1,910
37	TRIM	368	358	362	374	376	372
38	VICO	185	180	184	180	206	206
39	BRIS	2,580	2,480	2,500	2,660	2,690	2,680
40	BTPS	1,350	1,375	1,385	1,525	1,500	1,485
41	TUGU	950	960	960	970	970	970
42	BBSI	4,050	4,020	4,070	4,030	4,060	4,000
43	AGRO	226	226	246	248	250	254

2. Realized Return

<i>Realized Return</i>		SEBELUM				
Tanggal		29-Agu	01-Sep	02-Sep	03-Sep	04-Sep
No	Kode	H-5	H-4	H-3	H-2	H-1
1	ARTO	-0.03404	-0.04405	0.01382	-0.00455	-0.00913
2	BACA	-0.02797	-0.02878	-0.00741	0.02239	-0.00730
3	BBCA	-0.03003	-0.00929	0.00000	-0.00313	0.00313
4	BBHI	-0.00946	0.00318	0.03810	-0.01835	-0.02181
5	BBNI	-0.01794	-0.01370	-0.00231	0.02320	-0.00907
6	BBRI	-0.02174	-0.01728	-0.00503	0.01768	-0.00744
7	BBTN	-0.00383	-0.01538	-0.00391	-0.00392	0.00787
8	BBYB	-0.06215	-0.01807	0.01227	-0.01212	-0.01840
9	BCAP	-0.06579	-0.05634	0.04478	0.01429	0.05634

<i>Realized Return</i>		SEBELUM				
10	BDMN	-0.01961	-0.00400	0.00402	0.00400	0.01195
11	BFIN	-0.06748	0.02632	-0.01282	-0.01948	0.00662
12	BGTG	-0.06452	-0.02586	0.01770	-0.01739	-0.02655
13	BINA	-0.00227	0.00000	0.00227	0.00000	0.00000
14	BJBR	-0.00629	-0.01266	0.00000	-0.00641	0.00000
15	BJTM	-0.01905	-0.00971	0.00980	-0.00971	0.00980
16	BMRI	-0.00839	-0.02748	-0.00652	0.01094	0.01299
17	BNGA	-0.01163	0.00000	-0.00294	0.00000	0.00885
18	BNII	-0.02752	-0.00943	0.00952	0.00000	-0.00943
19	BNLI	0.00635	-0.01262	0.00000	0.00319	0.00637
20	BSIM	-0.02198	-0.02247	0.01724	0.00000	0.00000
21	BTPN	-0.00935	0.00000	0.00000	0.00472	-0.00469
22	BVIC	-0.05600	-0.05085	0.04464	-0.05983	0.00909
23	CFIN	-0.02439	-0.02500	0.01282	-0.00633	0.00637
24	DNET	0.01823	-0.03581	-0.01326	-0.01075	0.01087
25	INPC	-0.05851	-0.07910	0.03067	0.02976	-0.02312
26	MAYA	-0.06140	0.06542	0.00877	-0.01739	0.00885
27	MCOR	-0.02564	-0.03947	0.02740	0.02667	-0.01299
28	MEGA	-0.03458	-0.01194	0.00302	-0.02711	-0.00310
29	MREI	-0.03158	-0.01630	0.01105	0.00546	0.01087
30	NISP	-0.02500	0.00000	0.01099	0.00000	0.00362
31	PANS	-0.00357	-0.00358	0.00360	0.00000	-0.00358
32	PNBN	-0.02119	-0.00866	0.00437	0.00000	0.00435
33	PNIN	-0.01714	-0.02907	0.00000	0.01198	0.00000
34	PNLF	-0.03704	-0.01538	0.00000	0.00781	-0.00775
35	SMMA	0.01454	-0.00159	0.01116	0.04574	-0.02262
36	SRTG	-0.02368	-0.02156	0.03581	0.00798	0.07124
37	TRIM	0.01622	-0.01596	0.02703	0.00000	-0.01053
38	VICO	-0.02139	-0.00546	-0.01648	0.02235	0.00546
39	BRIS	-0.01095	-0.00738	0.00743	0.00369	0.00000
40	BTPS	0.01706	-0.02013	0.00685	-0.01361	0.00690
41	TUGU	0.00000	-0.00515	0.00000	0.00000	-0.00518
42	BBSI	0.00250	-0.00499	0.01003	-0.00496	-0.00249
43	AGRO	-0.03279	-0.03390	0.00877	0.02609	-0.01695

<i>Realized Return</i>		SETELAH				
Tanggal		09-Sep	10-Sep	11-Sep	12-Sep	15-Sep
No	Kode	H+1	H+2	H+3	H+4	H+5
1	ARTO	-0.01500	0.07107	0.00948	-0.00469	0.00943
2	BACA	-0.00741	0.01493	-0.00735	0.01481	0.00730
3	BBCA	-0.02273	0.03654	0.00641	0.00955	0.01262
4	BBHI	-0.04235	0.00680	0.02027	-0.01325	0.00671
5	BBNI	-0.02392	0.00490	0.07805	0.02262	-0.02434
6	BBRI	0.01795	-0.02267	0.05155	0.02451	-0.00957
7	BBTN	0.05628	0.04508	0.06275	0.04059	-0.01418
8	BBYB	0.03247	0.03774	0.04242	0.01163	0.00575
9	BCAP	-0.01429	0.01449	0.01429	-0.01408	0.01429
10	BDMN	0.00000	-0.00398	0.00800	-0.00794	0.00400
11	BFIN	-0.01316	0.00000	0.01333	0.05921	0.00000
12	BGTG	0.00962	0.00952	0.03774	0.00000	0.00000
13	BINA	-0.01111	0.00000	0.00000	0.01124	0.00000
14	BJBR	0.00000	0.00000	0.00654	0.00000	0.00000
15	BJTM	-0.01942	0.00990	0.00980	0.00971	0.00000
16	BMRI	-0.04009	0.02088	0.01818	0.00893	0.00221
17	BNGA	-0.00880	0.00296	0.00590	0.00587	0.00875
18	BNII	-0.00962	0.00000	0.02913	-0.00943	0.00000
19	BNLI	-0.03155	0.04560	0.03427	0.01205	0.02679
20	BSIM	-0.02857	0.03529	0.01136	0.01685	0.00552
21	BTPN	0.00962	-0.00952	0.00000	0.00000	0.00481
22	BVIC	-0.01869	0.02857	0.01852	0.05455	-0.00862
23	CFIN	0.00637	-0.00633	0.01911	-0.01250	-0.00633
24	DNET	-0.00822	0.00829	-0.00822	0.00000	0.00829
25	INPC	0.00617	0.03681	-0.00592	0.01190	0.00000
26	MAYA	0.01802	0.01770	0.04348	0.11667	0.21642
27	MCOR	0.00000	-0.01333	0.00000	0.01351	0.01333
28	MEGA	0.03096	-0.02102	0.00613	0.00305	0.01216
29	MREI	0.02162	-0.01058	0.03743	-0.02062	0.02105
30	NISP	-0.02174	0.01111	0.00366	0.00000	0.00730
31	PANS	-0.01083	0.01460	0.00000	0.00000	0.00000
32	PNBN	-0.00877	-0.00885	0.00893	0.00442	0.00000
33	PNIN	-0.02959	0.00000	0.00610	0.00606	0.00602
34	PNLF	-0.02381	0.00000	0.02439	0.00000	0.00000
35	SMMA	-0.04441	-0.00321	-0.01608	0.01961	0.00000
36	SRTG	0.00000	-0.02500	-0.01538	0.00260	-0.00779
37	TRIM	-0.02717	0.01117	0.03315	0.00535	-0.01064

<i>Realized Return</i>		SETELAH				
38	VICO	-0.02703	0.02222	-0.02174	0.14444	0.00000
39	BRIS	-0.03876	0.00806	0.06400	0.01128	-0.00372
40	BTPS	0.01852	0.00727	0.10108	-0.01639	-0.01000
41	TUGU	0.01053	0.00000	0.01042	0.00000	0.00000
42	BBSI	-0.00741	0.01244	-0.00983	0.00744	-0.01478
43	AGRO	0.00000	0.08850	0.00813	0.00806	0.01600

3. Return IHSG

SEBELUM					
28-Agu	29-Agu	01-Sep	02-Sep	03-Sep	04-Sep
H-6	H-5	H-4	H-3	H-2	H-1
Rp 7,952.088	Rp 7,830.493	Rp 7,736.066	Rp 7,801.585	Rp 7,885.863	Rp 7,867.348

SETELAH					
08-Sep	09-Sep	10-Sep	11-Sep	12-Sep	15-Sep
H=0	H+1	H+2	H+3	H+4	H+5
Rp 7,766.849	Rp 7,628.605	Rp 7,699.007	Rp 7,747.905	Rp 7,854.06	Rp 7,937.118

4. Expected Return

<i>Expected Return</i>	SEBELUM				
Tanggal	29-Agu	01-Sep	02-Sep	03-Sep	04-Sep
Kode	H-5	H-4	H-3	H-2	H-1
IHSG	-0.01529	-0.01206	0.00847	0.01080	-0.00235

<i>Expected Return</i>	SETELAH				
Tanggal	09-Sep	10-Sep	11-Sep	12-Sep	15-Sep
Kode	H+1	H+2	H+3	H+4	H+5
IHSG	-0.01780	0.00923	0.00635	0.01370	0.01058

5. Data Abnormal Return

<i>Abnormal Return</i>	SEBELUM					SPSS
Tanggal	29-Agu	01-Sep	02-Sep	03-Sep	04-Sep	Rata-Rata
Kode	H-5	H-4	H-3	H-2	H-1	
ARTO	-0.0188	-0.0320	0.0054	-0.0153	-0.0068	-0.01350
BACA	-0.0127	-0.0167	-0.0159	0.0116	-0.0050	-0.00773
BBCA	-0.0147	0.0028	-0.0085	-0.0139	0.0055	-0.00578
BBHI	0.0058	0.0152	0.0296	-0.0292	-0.0195	0.00042
BBNI	-0.0026	-0.0016	-0.0108	0.0124	-0.0067	-0.00188
BBRI	-0.0064	-0.0052	-0.0135	0.0069	-0.0051	-0.00468
BBTN	0.0115	-0.0033	-0.0124	-0.0147	0.0102	-0.00175
BBYB	-0.0469	-0.0060	0.0038	-0.0229	-0.0161	-0.01761
BCAP	-0.0505	-0.0443	0.0363	0.0035	0.0587	0.00074
BDMN	-0.0043	0.0081	-0.0045	-0.0068	0.0143	0.00136
BFIN	-0.0522	0.0384	-0.0213	-0.0303	0.0090	-0.01128
BGTG	-0.0492	-0.0138	0.0092	-0.0282	-0.0242	-0.02124
BINA	0.0130	0.0121	-0.0062	-0.0108	0.0023	0.00209
BJBR	0.0090	-0.0006	-0.0085	-0.0172	0.0023	-0.00299
BJTM	-0.0038	0.0024	0.0013	-0.0205	0.0122	-0.00169
BMRI	0.0069	-0.0154	-0.0150	0.0001	0.0153	-0.00161
BNGA	0.0037	0.0121	-0.0114	-0.0108	0.0112	0.00094
BNII	-0.0122	0.0026	0.0011	-0.0108	-0.0071	-0.00529
BNLI	0.0216	-0.0006	-0.0085	-0.0076	0.0087	0.00274
BSIM	-0.0067	-0.0104	0.0088	-0.0108	0.0023	-0.00336
BTPN	0.0059	0.0121	-0.0085	-0.0061	-0.0023	0.00022
BVIC	-0.0407	-0.0388	0.0362	-0.0706	0.0114	-0.02050
CFIN	-0.0091	-0.0129	0.0044	-0.0171	0.0087	-0.00522
DNET	0.0335	-0.0237	-0.0217	-0.0216	0.0132	-0.00406
INPC	-0.0432	-0.0670	0.0222	0.0190	-0.0208	-0.01797
MAYA	-0.0461	0.0775	0.0003	-0.0282	0.0112	0.00293
MCOR	-0.0104	-0.0274	0.0189	0.0159	-0.0106	-0.00272
MEGA	-0.0193	0.0001	-0.0054	-0.0379	-0.0007	-0.01266

Abnormal Return	SEBELUM					SPSS
MREI	-0.0163	-0.0042	0.0026	-0.0053	0.0132	-0.00201
NISP	-0.0097	0.0121	0.0025	-0.0108	0.0060	0.00001
PANS	0.0117	0.0085	-0.0049	-0.0108	-0.0012	0.00066
PNBN	-0.0059	0.0034	-0.0041	-0.0108	0.0067	-0.00214
PNIN	-0.0019	-0.0170	-0.0085	0.0012	0.0023	-0.00476
PNLF	-0.0217	-0.0033	-0.0085	-0.0030	-0.0054	-0.00839
SMMA	0.0298	0.0105	0.0027	0.0349	-0.0203	0.01153
SRTG	-0.0084	-0.0095	0.0273	-0.0028	0.0736	0.01604
TRIM	0.0315	-0.0039	0.0186	-0.0108	-0.0082	0.00544
VICO	-0.0061	0.0066	-0.0250	0.0115	0.0078	-0.00102
BRIS	0.0043	0.0047	-0.0010	-0.0071	0.0023	0.00064
BTPS	0.0324	-0.0081	-0.0016	-0.0244	0.0092	0.00150
TUGU	0.0153	0.0069	-0.0085	-0.0108	-0.0028	0.00002
BBSI	0.0178	0.0071	0.0016	-0.0158	-0.0001	0.00210
AGRO	-0.0175	-0.0218	0.0003	0.0153	-0.0146	-0.00767

Abnormal Return	SETELAH					SPSS
Tanggal	09-Sep	10-Sep	11-Sep	12-Sep	15-Sep	Rata-Rata
Kode	H+1	H+2	H+3	H+4	H+5	
ARTO	0.0028	0.0618	0.0031	-0.0184	-0.0011	0.00965
BACA	0.0104	0.0057	-0.0137	0.0011	-0.0033	0.00004
BBCA	-0.0049	0.0273	0.0001	-0.0041	0.0020	0.00407
BBHI	-0.0245	-0.0024	0.0139	-0.0269	-0.0039	-0.00877
BBNI	-0.0061	-0.0043	0.0717	0.0089	-0.0349	0.00705
BBRI	0.0357	-0.0319	0.0452	0.0108	-0.0201	0.00794
BBTN	0.0741	0.0359	0.0564	0.0269	-0.0248	0.03369
BBYB	0.0503	0.0285	0.0361	-0.0021	-0.0048	0.02159
BCAP	0.0035	0.0053	0.0079	-0.0278	0.0037	-0.00147
BDMN	0.0178	-0.0132	0.0016	-0.0216	-0.0066	-0.00440
BFIN	0.0046	-0.0092	0.0070	0.0455	-0.0106	0.00747

<i>Abnormal Return</i>	SETELAH					SPSS
BGTG	0.0274	0.0003	0.0314	-0.0137	-0.0106	0.00696
BINA	0.0067	-0.0092	-0.0064	-0.0025	-0.0106	-0.00439
BJBR	0.0178	-0.0092	0.0002	-0.0137	-0.0106	-0.00310
BJTM	-0.0016	0.0007	0.0035	-0.0040	-0.0106	-0.00241
BMRI	-0.0223	0.0117	0.0118	-0.0048	-0.0084	-0.00239
BNGA	0.0090	-0.0063	-0.0005	-0.0078	-0.0018	-0.00148
BNII	0.0082	-0.0092	0.0228	-0.0231	-0.0106	-0.00240
BNLI	-0.0137	0.0364	0.0279	-0.0017	0.0162	0.01302
BSIM	-0.0108	0.0261	0.0050	0.0032	-0.0051	0.00368
BTPN	0.0274	-0.0188	-0.0064	-0.0137	-0.0058	-0.00343
BVIC	-0.0009	0.0193	0.0122	0.0408	-0.0192	0.01045
CFIN	0.0242	-0.0156	0.0128	-0.0262	-0.0169	-0.00435
DNET	0.0096	-0.0009	-0.0146	-0.0137	-0.0023	-0.00438
INPC	0.0240	0.0276	-0.0123	-0.0018	-0.0106	0.00538
MAYA	0.0358	0.0085	-0.0371	0.1030	0.2058	0.07804
MCOR	0.0178	-0.0226	-0.0064	-0.0002	0.0028	-0.00171
MEGA	0.0488	-0.0302	-0.0002	-0.0107	0.0016	0.00184
MREI	0.0394	-0.0198	0.0311	-0.0343	0.0105	0.00537
NISP	-0.0039	0.0019	-0.0027	-0.0137	-0.0033	-0.00434
PANS	0.0070	0.0054	-0.0064	-0.0137	-0.0106	-0.00366
PNBN	0.0090	-0.0181	0.0026	-0.0093	-0.0106	-0.00527
PNIN	-0.0118	-0.0092	-0.0003	-0.0076	-0.0046	-0.00669
PNLF	-0.0060	-0.0092	0.0180	-0.0137	-0.0106	-0.00430
SMMA	-0.0266	-0.0124	-0.0224	0.0059	-0.0106	-0.01323
SRTG	0.0178	-0.0342	-0.0217	-0.0111	-0.0184	-0.01353
TRIM	-0.0094	0.0019	0.0268	-0.0084	-0.0212	-0.00204
VICO	-0.0092	0.0130	-0.0281	0.1307	-0.0106	0.01917
BRIS	-0.0210	-0.0012	0.0576	-0.0024	-0.0143	0.00376
BTPS	0.0363	-0.0020	0.0947	-0.0301	-0.0206	0.01568
TUGU	0.0283	-0.0092	0.0041	-0.0137	-0.0106	-0.00022

<i>Abnormal Return</i>	SETELAH					SPSS
BBSI	0.0104	0.0032	-0.0162	-0.0063	-0.0254	-0.00684
AGRO	0.0178	0.0793	0.0018	-0.0056	0.0054	0.01973



6. Saham Diperdagangkan (Dalam bentuk Lembar)

Saham Diperdagangkan		SEBELUM				
Tanggal		29-Agu	01-Sep	02-Sep	03-Sep	04-Sep
No	Kode	H-5	H-4	H-3	H-2	H-1
1	ARTO	23,574,900	7,953,200	8,413,700	4,257,800	4,567,700
2	BACA	2,831,500	5,306,100	4,587,200	2,909,400	2,224,400
3	BBCA	236,499,300	421,127,500	155,531,500	212,372,700	103,534,800
4	BBHI	3,750,700	2,611,000	3,104,500	1,409,300	2,818,900
5	BBNI	60,711,900	60,513,100	28,513,000	29,754,100	17,346,200
6	BBRI	217,276,600	234,206,100	111,856,000	112,507,500	87,402,700
7	BBTN	38,371,500	29,772,100	18,825,800	13,531,800	11,069,400
8	BBYB	150,949,900	96,994,800	56,662,400	66,288,200	29,809,200
9	BCAP	69,017,500	68,865,300	47,656,800	37,693,100	436,111,400
10	BDMN	2,113,100	1,375,800	584,400	454,900	374,500
11	BFIN	50,125,200	12,455,400	8,606,900	17,170,500	8,292,100
12	BGTG	186,773,700	99,558,400	22,200,300	26,959,100	29,960,300
13	BINA	318,400	3,100	5,500	5,500	6,800
14	BJBR	3,974,300	5,498,800	5,751,200	5,370,400	7,256,900
15	BJTM	15,731,800	15,842,300	5,013,300	3,422,500	3,281,700
16	BMRI	176,485,100	320,335,300	150,045,600	131,617,900	88,735,300
17	BNGA	7,260,100	6,619,800	6,260,100	2,888,100	1,409,100
18	BNII	4,238,400	1,077,400	489,100	293,800	996,600
19	BNLI	320,400	142,700	81,800	241,500	198,700

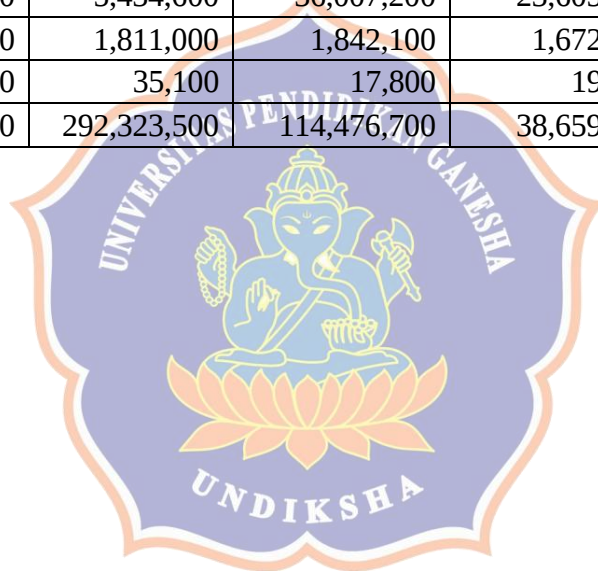
Saham Diperdagangkan		SEBELUM				
20	BSIM	62,900	54,900	42,700	21,500	30,100
21	BTPN	18,600	21,500	20,800	20,500	5,200
22	BVIC	37,413,900	34,530,700	12,503,500	42,137,100	12,184,200
23	CFIN	5,229,500	3,777,400	1,858,500	1,151,800	8,292,100
24	DNET	77,400	10,100	46,800	53,600	10,500
25	INPC	32,707,000	79,196,900	27,320,800	51,072,700	18,605,000
26	MAYA	14,050,100	42,184,900	17,645,700	8,306,700	6,750,000
27	MCOR	33,704,400	18,224,400	6,244,800	8,098,000	3,549,800
28	MEGA	12,300	13,100	3,600	4,000	17,300
29	MREI	275,600	314,700	119,300	131,800	184,700
30	NISP	3,733,600	19,419,900	3,375,700	4,522,000	2,099,700
31	PANS	280,600	432,100	42,800	106,200	348,600
32	PNBN	14,631,900	15,441,400	7,141,400	4,732,500	6,807,100
33	PNIN	3,028,900	3,121,500	1,330,700	633,800	445,800
34	PNLF	219,616,600	211,976,400	77,439,100	72,666,400	79,211,500
35	SMMA	64,500	45,500	38,500	116,300	49,800
36	SRTG	14,632,900	8,946,000	6,398,400	10,294,900	70,362,000
37	TRIM	2,319,700	443,900	786,000	1,140,800	1,047,900
38	VICO	987,600	737,400	502,400	1,078,300	2,025,700
39	BRIS	16,494,100	17,070,500	9,432,300	5,887,800	9,615,500
40	BTPS	26,606,500	22,348,500	12,192,000	6,640,300	8,204,800
41	TUGU	2,978,300	5,740,800	3,584,900	3,112,500	2,414,600

Saham Diperdagangkan		SEBELUM				
42	BBSI	4,500	1,700	21,800	10,400	11,900
43	AGRO	39,120,100	24,790,800	276,300	6,693,400	7,431,000

Saham Diperdagangkan		SETELAH				
Tanggal		09-Sep	10-Sep	11-Sep	12-Sep	15-Sep
No	Kode	H+1	H+2	H+3	H+4	H+5
1	ARTO	11,458,900	11,171,200	13,931,900	5,942,500	3,725,200
2	BACA	1,568,000	1,839,500	921,300	921,300	2,482,500
3	BBCA	595,368,700	247,204,000	235,173,400	156,084,700	142,567,700
4	BBHI	1,732,700	888,100	780,900	1,232,000	709,900
5	BBNI	102,884,200	65,337,900	130,159,900	109,797,000	74,523,200
6	BBRI	327,167,200	118,789,700	281,910,400	235,383,800	157,482,000
7	BBTN	44,407,300	30,236,700	113,362,400	113,504,400	53,574,200
8	BBYB	48,490,100	163,045,300	235,809,100	97,461,900	38,412,100
9	BCAP	76,207,700	78,437,300	33,045,700	41,685,100	79,505,400
10	BDMN	1,281,100	665,800	940,800	705,100	301,700
11	BFIN	14,159,900	4,746,700	24,746,800	32,944,500	19,795,300
12	BGTG	31,145,500	99,396,400	121,764,600	30,821,400	12,470,800
13	BINA	3,100	5,300	1,300	15,400	14,300
14	BJBR	5,548,600	3,571,700	4,895,600	7,641,800	4,780,800
15	BJTM	11,856,900	2,841,600	6,319,500	6,053,500	3,659,700

Saham Diperdagangkan		SETELAH				
16	BMRI	509,366,600	294,295,600	366,697,800	216,960,200	231,346,000
17	BNGA	5,047,000	2,780,400	1,858,400	2,704,600	3,140,600
18	BNII	1,115,800	432,200	752,100	554,100	2,365,200
19	BNLI	408,200	342,600	347,600	422,300	234,900
20	BSIM	62,400	122,500	32,300	53,800	57,900
21	BTPN	119,000	9,200	19,600	19,700	17,400
22	BVIC	10,610,900	11,985,400	32,259,600	150,080,100	17,773,500
23	CFIN	1,856,300	1,706,600	25,795,300	13,014,800	6,123,600
24	DNET	6,100	1,700	23,100	11,900	8,100
25	INPC	18,130,300	21,153,700	15,404,500	15,216,900	12,406,400
26	MAYA	5,214,700	8,183,700	28,606,200	155,070,200	168,363,600
27	MCOR	6,367,400	7,181,300	5,639,200	7,607,600	5,000,800
28	MEGA	13,300	6,900	19,300	2,000	10,300
29	MREI	52,700	105,300	90,200	1,146,300	183,900
30	NISP	13,465,400	2,597,100	9,292,700	4,016,800	2,552,700
31	PANS	159,900	80,100	193,900	158,800	43,400
32	PNBN	14,714,100	6,401,800	9,492,800	2,460,100	3,588,300
33	PNIN	2,034,700	1,054,000	602,200	778,900	632,200
34	PNLF	209,958,300	92,427,800	64,964,500	58,205,400	87,721,000
35	SMMA	38,100	17,300	32,600	11,400	5,900
36	SRTG	29,748,800	7,738,500	9,947,900	6,899,100	7,493,400
37	TRIM	1,567,100	584,900	576,400	172,500	311,600

Saham Diperdagangkan		SETELAH				
38	VICO	543,700	159,100	1,546,500	17,907,600	1,937,700
39	BRIS	49,425,000	37,208,700	34,545,800	31,513,000	12,526,500
40	BTPS	24,303,000	5,434,600	36,007,200	23,605,900	8,004,900
41	TUGU	6,295,800	1,811,000	1,842,100	1,672,700	2,430,400
42	BBSI	1,700	35,100	17,800	19,300	18,900
43	AGRO	13,188,400	292,323,500	114,476,700	38,659,800	24,745,900



7. Saham Beredar (Dalam Bentuk Lembar)

Saham Beredar		
Tanggal		Jumlah Saham Beredar
No	Kode	
1	ARTO	13,722,768,400
2	BACA	19,753,494,636
3	BBCA	122,042,299,500
4	BBHI	21,512,953,877
5	BBNI	36,924,339,786
6	BBRI	150,043,411,587
7	BBTN	13,894,099,969
8	BBYB	13,216,977,523
9	BCAP	42,618,850,927
10	BDMN	9,675,817,341
11	BFIN	15,039,383,620
12	BGTG	23,731,287,132
13	BINA	6,073,369,498
14	BJBR	10,416,229,249
15	BJTM	14,865,343,101
16	BMRI	92,399,999,996
17	BNGA	24,890,783,784
18	BNII	75,357,433,911
19	BNLI	35,819,545,925
20	BSIM	19,517,921,842
21	BTPN	10,536,203,690
22	BVIC	18,235,266,754
23	CFIN	3,984,520,457
24	DNET	14,184,000,000
25	INPC	20,021,178,779
26	MAYA	25,906,179,152
27	MCOR	37,540,533,209
28	MEGA	11,623,514,905
29	MREI	517,791,681
30	NISP	22,715,776,032
31	PANS	720,000,000
32	PNBN	23,837,645,998
33	PNIN	4,068,323,920
34	PNLF	32,022,073,293
35	SMMA	6,367,664,717
36	SRTG	13,564,835,000

Saham Beredar		
37	TRIM	7,109,300,000
38	VICO	15,217,075,658
39	BRIS	45,667,877,639
40	BTPS	7,626,663,000
41	TUGU	3,555,575,600
42	BBSI	3,637,976,068
43	AGRO	24,493,093,216

8. Data Trading Volume Activity

Trading Volume Activity		SEBELUM					SPSS
Tanggal		29-Agu	01-Sep	02-Sep	03-Sep	04-Sep	Rata-Rata
No	Kode	H-5	H-4	H-3	H-2	H-1	
1	ARTO	0.00172	0.00058	0.00061	0.00031	0.00033	0.00071
2	BACA	0.00014	0.00027	0.00023	0.00015	0.00011	0.00018
3	BBCA	0.00194	0.00345	0.00127	0.00174	0.00085	0.00185
4	BBHI	0.00017	0.00012	0.00014	0.00007	0.00013	0.00013
5	BBNI	0.00164	0.00164	0.00077	0.00081	0.00047	0.00107
6	BBRI	0.00145	0.00156	0.00075	0.00075	0.00058	0.00102
7	BBTN	0.00276	0.00214	0.00135	0.00097	0.00080	0.00161
8	BBYB	0.01142	0.00734	0.00429	0.00502	0.00226	0.00606
9	BCAP	0.00162	0.00162	0.00112	0.00088	0.01023	0.00309
10	BDMN	0.00022	0.00014	0.00006	0.00005	0.00004	0.00010
11	BFIN	0.00333	0.00083	0.00057	0.00114	0.00055	0.00129
12	BGTG	0.00787	0.00420	0.00094	0.00114	0.00126	0.00308
13	BINA	0.00005	0.00000	0.00000	0.00000	0.00000	0.00001
14	BJBR	0.00038	0.00053	0.00055	0.00052	0.00070	0.00053
15	BJTM	0.00106	0.00107	0.00034	0.00023	0.00022	0.00058
16	BMRI	0.00191	0.00347	0.00162	0.00142	0.00096	0.00188
17	BNGA	0.00029	0.00027	0.00025	0.00012	0.00006	0.00020
18	BNII	0.00006	0.00001	0.00001	0.00000	0.00001	0.00002
19	BNLI	0.00001	0.00000	0.00000	0.00001	0.00001	0.00001
20	BSIM	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
21	BTPN	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
22	BVIC	0.00205	0.00189	0.00069	0.00231	0.00067	0.00152
23	CFIN	0.00131	0.00095	0.00047	0.00029	0.00208	0.00102
24	DNET	0.00001	0.00000	0.00000	0.00000	0.00000	0.00000
25	INPC	0.00163	0.00396	0.00136	0.00255	0.00093	0.00209

26	MAYA	0.00054	0.00163	0.00068	0.00032	0.00026	0.00069
27	MCOR	0.00090	0.00049	0.00017	0.00022	0.00009	0.00037
28	MEGA	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
29	MREI	0.00053	0.00061	0.00023	0.00025	0.00036	0.00040
30	NISP	0.00016	0.00085	0.00015	0.00020	0.00009	0.00029
31	PANS	0.00039	0.00060	0.00006	0.00015	0.00048	0.00034
32	PNBN	0.00061	0.00065	0.00030	0.00020	0.00029	0.00041
33	PNIN	0.00074	0.00077	0.00033	0.00016	0.00011	0.00042
34	PNLF	0.00686	0.00662	0.00242	0.00227	0.00247	0.00413
35	SMMA	0.00001	0.00001	0.00001	0.00002	0.00001	0.00001
36	SRTG	0.00108	0.00066	0.00047	0.00076	0.00519	0.00163
37	TRIM	0.00033	0.00006	0.00011	0.00016	0.00015	0.00016
38	VICO	0.00006	0.00005	0.00003	0.00007	0.00013	0.00007
39	BRIS	0.00036	0.00037	0.00021	0.00013	0.00021	0.00026
40	BTPS	0.00349	0.00293	0.00160	0.00087	0.00108	0.00199
41	TUGU	0.00084	0.00161	0.00101	0.00088	0.00068	0.00100
42	BBSI	0.00000	0.00000	0.00001	0.00000	0.00000	0.00000
43	AGRO	0.00160	0.00101	0.00001	0.00027	0.00030	0.00064

<i>Trading Volume Activity</i>		SETELAH					SPSS
Tanggal		09-Sep	10-Sep	11-Sep	12-Sep	15-Sep	Rata-Rata
No	Kode	H+1	H+2	H+3	H+4	H+5	
1	ARTO	0.00084	0.00081	0.00102	0.00043	0.00027	0.00067
2	BACA	0.00008	0.00009	0.00005	0.00005	0.00013	0.00008
3	BBCA	0.00488	0.00203	0.00193	0.00128	0.00117	0.00226
4	BBHI	0.00008	0.00004	0.00004	0.00006	0.00003	0.00005
5	BBNI	0.00279	0.00177	0.00353	0.00297	0.00202	0.00261
6	BBRI	0.00218	0.00079	0.00188	0.00157	0.00105	0.00149
7	BBTN	0.00320	0.00218	0.00816	0.00817	0.00386	0.00511
8	BBYB	0.00367	0.01234	0.01784	0.00737	0.00291	0.00883
9	BCAP	0.00179	0.00184	0.00078	0.00098	0.00187	0.00145
10	BDMN	0.00013	0.00007	0.00010	0.00007	0.00003	0.00008
11	BFIN	0.00094	0.00032	0.00165	0.00219	0.00132	0.00128
12	BGTG	0.00131	0.00419	0.00513	0.00130	0.00053	0.00249
13	BINA	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
14	BJBR	0.00053	0.00034	0.00047	0.00073	0.00046	0.00051
15	BJTM	0.00080	0.00019	0.00043	0.00041	0.00025	0.00041
16	BMRI	0.00551	0.00319	0.00397	0.00235	0.00250	0.00350
17	BNGA	0.00020	0.00011	0.00007	0.00011	0.00013	0.00012

<i>Trading Volume Activity</i>		SETELAH					SPSS
18	BNII	0.00001	0.00001	0.00001	0.00001	0.00003	0.00001
19	BNLI	0.00001	0.00001	0.00001	0.00001	0.00001	0.00001
20	BSIM	0.00000	0.00001	0.00000	0.00000	0.00000	0.00000
21	BTPN	0.00001	0.00000	0.00000	0.00000	0.00000	0.00000
22	BVIC	0.00058	0.00066	0.00177	0.00823	0.00097	0.00244
23	CFIN	0.00047	0.00043	0.00647	0.00327	0.00154	0.00243
24	DNET	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
25	INPC	0.00091	0.00106	0.00077	0.00076	0.00062	0.00082
26	MAYA	0.00020	0.00032	0.00110	0.00599	0.00650	0.00282
27	MCOR	0.00017	0.00019	0.00015	0.00020	0.00013	0.00017
28	MEGA	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
29	MREI	0.00010	0.00020	0.00017	0.00221	0.00036	0.00061
30	NISP	0.00059	0.00011	0.00041	0.00018	0.00011	0.00028
31	PANS	0.00022	0.00011	0.00027	0.00022	0.00006	0.00018
32	PNBN	0.00062	0.00027	0.00040	0.00010	0.00015	0.00031
33	PNIN	0.00050	0.00026	0.00015	0.00019	0.00016	0.00025
34	PNLF	0.00656	0.00289	0.00203	0.00182	0.00274	0.00321
35	SMMA	0.00001	0.00000	0.00001	0.00000	0.00000	0.00000
36	SRTG	0.00219	0.00057	0.00073	0.00051	0.00055	0.00091
37	TRIM	0.00022	0.00008	0.00008	0.00002	0.00004	0.00009
38	VICO	0.00004	0.00001	0.00010	0.00118	0.00013	0.00029
39	BRIS	0.00108	0.00081	0.00076	0.00069	0.00027	0.00072
40	BTPS	0.00319	0.00071	0.00472	0.00310	0.00105	0.00255
41	TUGU	0.00177	0.00051	0.00052	0.00047	0.00068	0.00079
42	BBSI	0.00000	0.00001	0.00000	0.00001	0.00001	0.00001
43	AGRO	0.00054	0.01193	0.00467	0.00158	0.00101	0.00395

9. Ask Saham

<i>Ask (Harga Terendah Penjual)</i>		SEBELUM				
Tanggal		29-Agu	01-Sep	02-Sep	03-Sep	04-Sep
No	Kode	H-5	H-4	H-3	H-2	H-1
1	ARTO	2270	2190	2200	2200	2170
2	BACA	139	135	134	137	136
3	BBCA	8100	8000	8025	7975	8000
4	BBHI	1570	1575	1640	1615	1575
5	BBNI	4,430	4,320	4,320	4,410	4,380

Ask (Harga Terendah Penjual)		SEBELUM				
6	BBRI	4,060	3,980	3,970	4,030	4,000
7	BBTN	1,300	1,280	1,275	1,275	1,285
8	BBYB	334	326	332	328	322
9	BCAP	71	68	70	71	75
10	BDMN	2,510	2,490	2,500	2,510	2,540
11	BFIN	755	780	770	755	760
12	BGTG	117	114	116	113	111
13	BINA	4,410	4,410	4,410	4,410	4,480
14	BJBR	790	785	785	780	780
15	BJTM	515	510	515	515	515
16	BMRI	4,730	4,610	4,580	4,620	4,680
17	BNGA	1,710	1,705	1,700	1,700	1,710
18	BNII	212	210	212	212	214
19	BNLI	3,170	3,130	3,130	3,140	3,160
20	BSIM	900	890	890	890	885
21	BTPN	2,120	2,120	2,130	2,140	2,120
22	BVIC	118	113	117	110	111
23	CFIN	320	314	318	316	316
24	DNET	9,800	9,500	9,425	9,275	9,350
25	INPC	178	163	169	173	169
26	MAYA	216	230	230	228	228
27	MCOR	76	74	75	77	77
28	MEGA	3,350	3,310	3,320	3,310	3,300
29	MREI	920	905	915	925	930
30	NISP	1,370	1,370	1,380	1,385	1,390
31	PANS	1,400	1,390	1,400	1,395	1,390
32	PNBN	1,160	1,150	1,150	1,155	1,155
33	PNIN	865	845	840	845	845
34	PNLF	262	256	258	260	256
35	SMMA	15,700	15,675	15,900	16,600	16,400
36	SRTG	1,855	1,820	1,890	1,895	2,030
37	TRIM	380	372	380	382	378
38	VICO	184	182	183	184	184
39	BRIS	2,730	2,690	2,720	2,730	2,720
40	BTPS	1,495	1,460	1,475	1,455	1,460
41	TUGU	975	965	965	965	960
42	BBSI	4,010	4,010	4,040	4,010	4,000
43	AGRO	236	230	232	236	234

ASK (Harga Terendah Penjual)		SETELAH				
Tanggal		09-Sep	10-Sep	11-Sep	12-Sep	15-Sep
No	Kode	H+1	H+2	H+3	H+4	H+5
1	ARTO	1970	2120	2140	2120	2140
2	BACA	135	136	136	137	139
3	BBCA	7525	7800	7850	7950	8050
4	BBHI	1470	1485	1510	1495	1500
5	BBNI	4,080	4,100	4,420	4,520	4,410
6	BBRI	3,800	3,890	4,090	4,180	4,150
7	BBTN	1,220	1,275	1,360	1,415	1,395
8	BBYB	318	332	346	350	350
9	BCAP	70	70	71	70	71
10	BDMN	2,510	2,510	2,530	2,520	2,510
11	BFIN	750	760	770	805	805
12	BGTG	106	106	111	111	111
13	BINA	4,470	4,460	4,480	4,500	4,500
14	BJBR	765	770	770	775	770
15	BJTM	510	515	520	520	520
16	BMRI	4,320	4,410	4,480	4,520	4,540
17	BNGA	1,695	1,700	1,715	1,715	1,735
18	BNII	208	210	214	212	212
19	BNLI	3,090	3,210	3,320	3,360	3,450
20	BSIM	875	895	905	905	910
21	BTPN	2,120	2,100	2,100	2,100	2,100
22	BVIC	106	109	110	117	115
23	CFIN	318	316	322	316	314
24	DNET	9,075	9,125	9,125	9,100	9,150
25	INPC	164	169	169	170	171
26	MAYA	226	230	242	270	326
27	MCOR	75	74	75	76	77
28	MEGA	3,330	3,300	3,290	3,290	3,330
29	MREI	945	950	970	985	970
30	NISP	1,350	1,370	1,375	1,375	1,380
31	PANS	1,380	1,395	1,390	1,390	1,390
32	PNBN	1,130	1,125	1,135	1,135	1,145
33	PNIN	835	830	825	830	835
34	PNLF	246	248	252	254	252
35	SMMA	15,600	15,675	15,425	15,600	15,625
36	SRTG	2,010	1,955	1,925	1,930	1,915

ASK (Harga Terendah Penjual)		SETELAH				
37	TRIM	364	364	374	376	374
38	VICO	180	184	183	206	206
39	BRIS	2,490	2,500	2,660	2,690	2,680
40	BTPS	1,375	1,390	1,525	1,505	1,490
41	TUGU	965	965	970	975	970
42	BBSI	4,020	4,060	4,030	4,060	4,000
43	AGRO	228	248	248	252	254

10. Bid Saham

BID (Harga Tertinggi Pembeli)		SEBELUM				
Tanggal		29-Agu	01-Sep	02-Sep	03-Sep	04-Sep
No	Kode	H-5	H-4	H-3	H-2	H-1
1	ARTO	2,260	2,170	2,190	2,190	2,160
2	BACA	137	134	133	136	135
3	BBCA	8,075	7,975	8,000	7,950	7,975
4	BBHI	1,565	1,560	1,635	1,605	1,570
5	BBNI	4,380	4,310	4,310	4,400	4,370
6	BBRI	4,050	3,970	3,960	4,020	3,990
7	BBTN	1,295	1,275	1,270	1,270	1,280
8	BBYB	332	324	330	326	320
9	BCAP	70	67	69	70	74
10	BDMN	2,500	2,480	2,490	2,500	2,530
11	BFIN	760	775	765	750	755
12	BGTG	116	113	115	112	110
13	BINA	4,290	4,280	4,330	4,320	4,320
14	BJBR	785	780	780	775	775
15	BJTM	510	505	510	510	510
16	BMRI	4,720	4,600	4,570	4,610	4,670
17	BNGA	1,700	1,695	1,695	1,695	1,705
18	BNII	210	208	210	210	210
19	BNLI	3,160	3,120	3,100	3,130	3,150
20	BSIM	890	870	885	885	870
21	BTPN	2,120	2,090	2,120	2,080	2,090
22	BVIC	117	112	116	109	110
23	CFIN	318	312	316	314	314
24	DNET	9,775	9,425	9,300	9,225	9,300

BID (Harga Tertinggi Pembeli)		SEBELUM				
25	INPC	177	162	168	172	168
26	MAYA	214	226	228	226	226
27	MCOR	75	73	74	76	76
28	MEGA	3,340	3,290	3,310	3,250	3,220
29	MREI	915	900	905	920	925
30	NISP	1,365	1,365	1,375	1,380	1,385
31	PANS	1,395	1,385	1,395	1,390	1,385
32	PNBN	1,155	1,145	1,145	1,150	1,145
33	PNIN	860	835	835	840	840
34	PNLF	260	254	256	258	254
35	SMMA	15,175	15,400	15,850	16,575	16,200
36	SRTG	1,850	1,815	1,880	1,890	2,020
37	TRIM	376	370	378	380	376
38	VICO	182	180	180	180	183
39	BRIS	2,710	2,680	2,710	2,720	2,710
40	BTPS	1,490	1,455	1,470	1,450	1,455
41	TUGU	970	960	960	960	955
42	BBSI	4,000	3,990	4,030	3,990	3,900
43	AGRO	234	228	230	234	232

BID (Harga Tertinggi Pembeli)		SETELAH				
Tanggal		09-Sep	10-Sep	11-Sep	12-Sep	15-Sep
No	Kode	H+1	H+2	H+3	H+4	H+5
1	ARTO	1,965	2,110	2,130	2,110	2,130
2	BACA	134	135	135	136	138
3	BBCA	7,500	7,775	7,825	7,925	8,025
4	BBHI	1,465	1,480	1,495	1,490	1,495
5	BBNI	4,070	4,090	4,410	4,510	4,400
6	BBRI	3,790	3,880	4,080	4,170	4,140
7	BBTN	1,215	1,270	1,355	1,410	1,390
8	BBYB	316	330	344	348	348
9	BCAP	69	69	70	69	70
10	BDMN	2,500	2,500	2,520	2,500	2,500
11	BFIN	745	750	760	800	800
12	BGTG	105	105	110	110	110
13	BINA	4,310	4,330	4,430	4,450	4,400

BID (Harga Tertinggi Pembeli)		SETELAH				
14	BJBR	760	765	765	770	765
15	BJTM	505	510	515	515	515
16	BMRI	4,310	4,400	4,470	4,510	4,530
17	BNGA	1,690	1,695	1,705	1,710	1,730
18	BNII	206	206	212	210	210
19	BNLI	3,070	3,180	3,290	3,330	3,430
20	BSIM	850	880	890	895	900
21	BTPN	2,080	2,080	2,080	2,080	2,090
22	BVIC	105	108	109	116	114
23	CFIN	316	314	320	314	312
24	DNET	9,050	9,100	9,025	9,050	9,125
25	INPC	163	168	168	169	170
26	MAYA	224	228	240	268	324
27	MCOR	73	73	74	75	76
28	MEGA	3,320	3,260	3,280	3,280	3,320
29	MREI	930	930	960	950	965
30	NISP	1,345	1,365	1,370	1,370	1,375
31	PANS	1,370	1,390	1,385	1,385	1,385
32	PNBN	1,125	1,120	1,130	1,130	1,135
33	PNIN	820	820	820	825	830
34	PNLF	244	246	250	252	250
35	SMMA	15,575	15,550	15,275	15,500	15,600
36	SRTG	2,000	1,950	1,920	1,925	1,910
37	TRIM	358	362	372	374	372
38	VICO	178	182	180	204	204
39	BRIS	2,480	2,490	2,650	2,680	2,670
40	BTPS	1,370	1,385	1,520	1,500	1,485
41	TUGU	960	960	965	970	965
42	BBSI	4,000	3,990	3,990	3,940	3,990
43	AGRO	226	246	246	250	252

11. Data Bid-Ask Spread

BID ASK SPREAD		SEBELUM					SPSS
Tanggal		29-Agu	01-Sep	02-Sep	03-Sep	04-Sep	Rata-Rata
No	Kode	H-5	H-4	H-3	H-2	H-1	
1	ARTO	0.00442	0.00917	0.00456	0.00456	0.00462	0.00546
2	BACA	0.01449	0.00743	0.00749	0.00733	0.00738	0.00882

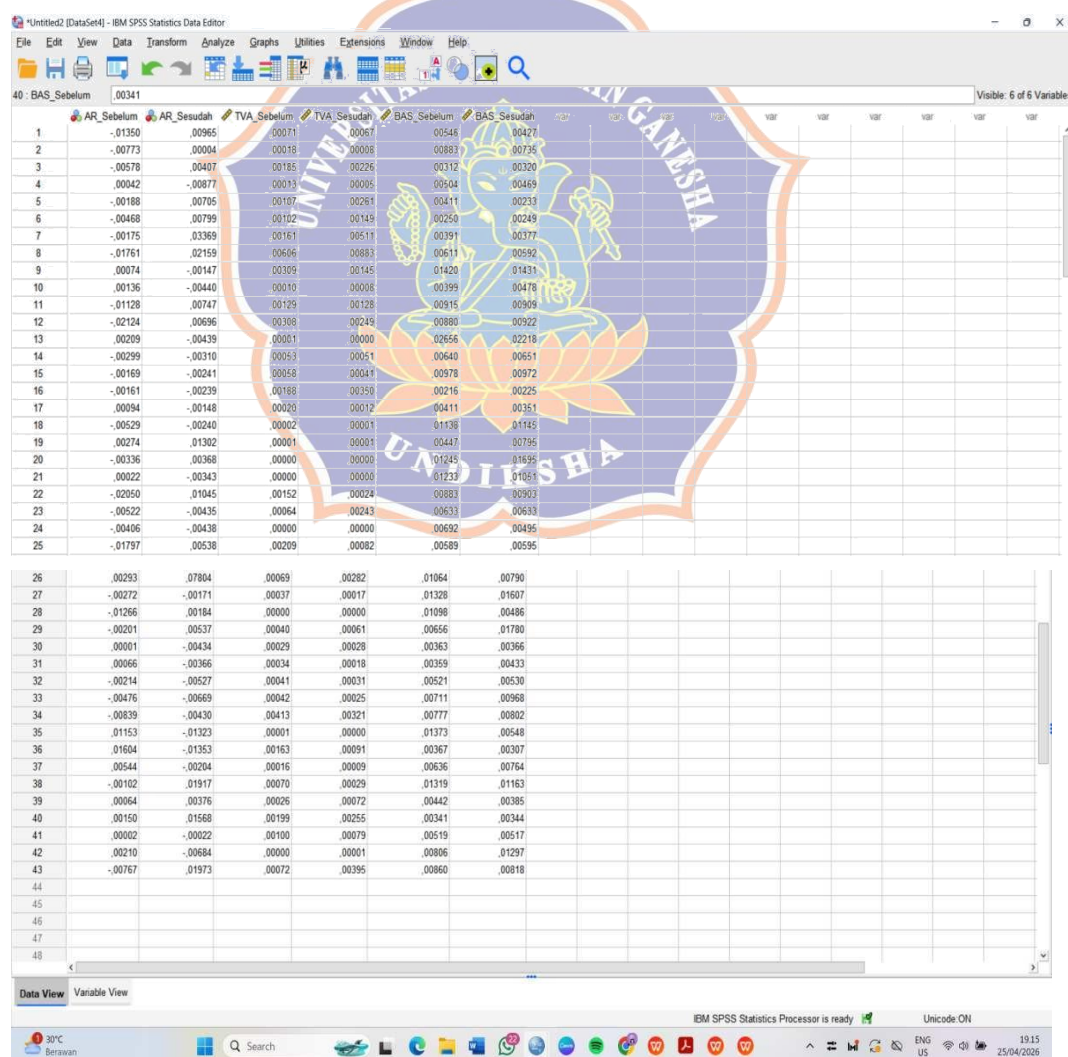
BID ASK SPREAD		SEBELUM					SPSS
3	BBCA	0.00309	0.00313	0.00312	0.00314	0.00313	0.00312
4	BBHI	0.00319	0.00957	0.00305	0.00621	0.00318	0.00504
5	BBNI	0.01135	0.00232	0.00232	0.00227	0.00229	0.00411
6	BBRI	0.00247	0.00252	0.00252	0.00248	0.00250	0.00250
7	BBTN	0.00385	0.00391	0.00393	0.00393	0.00390	0.00390
8	BBYB	0.00601	0.00615	0.00604	0.00612	0.00623	0.00611
9	BCAP	0.01418	0.01481	0.01439	0.01418	0.01342	0.01420
10	BDMN	0.00399	0.00402	0.00401	0.00399	0.00394	0.00399
11	BFIN	-0.00660	0.00643	0.00651	0.00664	0.00660	0.00392
12	BGTG	0.00858	0.00881	0.00866	0.00889	0.00905	0.00880
13	BINA	0.02759	0.02992	0.01831	0.02062	0.03636	0.02656
14	BJBR	0.00635	0.00639	0.00639	0.00643	0.00643	0.00640
15	BJTM	0.00976	0.00985	0.00976	0.00976	0.00976	0.00978
16	BMRI	0.00212	0.00217	0.00219	0.00217	0.00214	0.00216
17	BNGA	0.00587	0.00588	0.00295	0.00295	0.00293	0.00411
18	BNII	0.00948	0.00957	0.00948	0.00948	0.01887	0.01137
19	BNLI	0.00316	0.00320	0.00963	0.00319	0.00317	0.00447
20	BSIM	0.01117	0.02273	0.00563	0.00563	0.01709	0.01245
21	BTPN	0.00000	0.01425	0.00471	0.02844	0.01425	0.01233
22	BVIC	0.00851	0.00889	0.00858	0.00913	0.00905	0.00883
23	CFIN	0.00627	0.00639	0.00631	0.00635	0.00635	0.00633
24	DNET	0.00255	0.00793	0.01335	0.00541	0.00536	0.00692
25	INPC	0.00563	0.00615	0.00593	0.00580	0.00593	0.00589
26	MAYA	0.00930	0.01754	0.00873	0.00881	0.00881	0.01064
27	MCOR	0.01325	0.01361	0.01342	0.01307	0.01307	0.01328
28	MEGA	0.00299	0.00606	0.00302	0.01829	0.02454	0.01098
29	MREI	0.00545	0.00554	0.01099	0.00542	0.00539	0.00656
30	NISP	0.00366	0.00366	0.00363	0.00362	0.00360	0.00363
31	PANS	0.00358	0.00360	0.00358	0.00359	0.00360	0.00359
32	PNBN	0.00432	0.00436	0.00436	0.00434	0.00870	0.00521
33	PNIN	0.00580	0.01190	0.00597	0.00593	0.00593	0.00711
34	PNLF	0.00766	0.00784	0.00778	0.00772	0.00784	0.00777
35	SMMA	0.03401	0.01770	0.00315	0.00151	0.01227	0.01373
36	SRTG	0.00270	0.00275	0.00531	0.00264	0.00494	0.00367
37	TRIM	0.01058	0.00539	0.00528	0.00525	0.00531	0.00636
38	VICO	0.01093	0.01105	0.01653	0.02198	0.00545	0.01319
39	BRIS	0.00735	0.00372	0.00368	0.00367	0.00368	0.00442
40	BTPS	0.00335	0.00343	0.00340	0.00344	0.00343	0.00341
41	TUGU	0.00514	0.00519	0.00519	0.00519	0.00522	0.00519

BID ASK SPREAD		SEBELUM					SPSS
42	BBSI	0.00250	0.00500	0.00248	0.00500	0.02532	0.00806
43	AGRO	0.00851	0.00873	0.00866	0.00851	0.00858	0.00860

BID ASK SPREAD		SETELAH					SPSS
Tanggal		09-Sep	10-Sep	11-Sep	12-Sep	15-Sep	Rata-Rata
No	Kode	H+1	H+2	H+3	H+4	H+5	
1	ARTO	0.00254	0.00473	0.00468	0.00473	0.00468	0.00427
2	BACA	0.00743	0.00738	0.00738	0.00733	0.00722	0.00735
3	BBCA	0.00333	0.00321	0.00319	0.00315	0.00311	0.00320
4	BBHI	0.00341	0.00337	0.00998	0.00335	0.00334	0.00469
5	BBNI	0.00245	0.00244	0.00227	0.00221	0.00227	0.00233
6	BBRI	0.00264	0.00257	0.00245	0.00240	0.00241	0.00249
7	BBTN	0.00411	0.00393	0.00368	0.00354	0.00359	0.00377
8	BBYB	0.00631	0.00604	0.00580	0.00573	0.00573	0.00592
9	BCAP	0.01439	0.01439	0.01418	0.01439	0.01418	0.01431
10	BDMN	0.00399	0.00399	0.00396	0.00797	0.00399	0.00478
11	BFIN	0.00669	0.01325	0.01307	0.00623	0.00623	0.00909
12	BGTG	0.00948	0.00948	0.00905	0.00905	0.00905	0.00922
13	BINA	0.03645	0.02958	0.01122	0.01117	0.02247	0.02218
14	BJBR	0.00656	0.00651	0.00651	0.00647	0.00651	0.00651
15	BJTM	0.00985	0.00976	0.00966	0.00966	0.00966	0.00972
16	BMRI	0.00232	0.00227	0.00223	0.00221	0.00221	0.00225
17	BNGA	0.00295	0.00295	0.00585	0.00292	0.00289	0.00351
18	BNII	0.00966	0.01923	0.00939	0.00948	0.00948	0.01145
19	BNLI	0.00649	0.00939	0.00908	0.00897	0.00581	0.00795
20	BSIM	0.02899	0.01690	0.01671	0.01111	0.01105	0.01695
21	BTPN	0.01905	0.00957	0.00957	0.00957	0.00477	0.01051
22	BVIC	0.00948	0.00922	0.00913	0.00858	0.00873	0.00903
23	CFIN	0.00631	0.00635	0.00623	0.00635	0.00639	0.00633
24	DNET	0.00276	0.00274	0.01102	0.00551	0.00274	0.00495
25	INPC	0.00612	0.00593	0.00593	0.00590	0.00587	0.00595
26	MAYA	0.00889	0.00873	0.00830	0.00743	0.00615	0.00790
27	MCOR	0.02703	0.01361	0.01342	0.01325	0.01307	0.01607
28	MEGA	0.00301	0.01220	0.00304	0.00304	0.00301	0.00486
29	MREI	0.01600	0.02128	0.01036	0.03618	0.00517	0.01780
30	NISP	0.00371	0.00366	0.00364	0.00364	0.00363	0.00366
31	PANS	0.00727	0.00359	0.00360	0.00360	0.00360	0.00433
32	PNBN	0.00443	0.00445	0.00442	0.00442	0.00877	0.00530

BID ASK SPREAD		SETELAH					SPSS
33	PNIN	0.01813	0.01212	0.00608	0.00604	0.00601	0.00968
34	PNLF	0.00816	0.00810	0.00797	0.00791	0.00797	0.00802
35	SMMA	0.00160	0.00801	0.00977	0.00643	0.00160	0.00548
36	SRTG	0.00499	0.00256	0.00260	0.00259	0.00261	0.00307
37	TRIM	0.01662	0.00551	0.00536	0.00533	0.00536	0.00764
38	VICO	0.01117	0.01093	0.01653	0.00976	0.00976	0.01163
39	BRIS	0.00402	0.00401	0.00377	0.00372	0.00374	0.00385
40	BTPS	0.00364	0.00360	0.00328	0.00333	0.00336	0.00344
41	TUGU	0.00519	0.00519	0.00517	0.00514	0.00517	0.00517
42	BBSI	0.00499	0.01739	0.00998	0.03000	0.00250	0.01297
43	AGRO	0.00881	0.00810	0.00810	0.00797	0.00791	0.00818

Lampiran 3. Data Input SPSS



Visible: 6 of 6 Variables

	AR_Sebelum	AR_Sesudah	TVA_Sebelum	TVA_Sesudah	BAS_Sebelum	BAS_Sesudah
1	-0.1350	.00965	.00071	.00067	.00546	.00427
2	-.00773	.00004	.00018	.00008	.00883	.00735
3	-.00578	.00407	.00185	.00226	.00312	.00320
4	.00042	-.00877	.00013	.00005	.00504	.00469
5	-.00188	.00705	.00107	.00261	.00411	.00233
6	-.00468	.00799	.00102	.00149	.00250	.00249
7	-.00175	.03369	.00161	.00511	.00391	.00377
8	-.01761	.02159	.00696	.00883	.00611	.00592
9	.00074	-.00147	.00309	.00145	.01420	.01431
10	.00136	-.00440	.00010	.00008	.00399	.00476
11	-.01128	.00747	.00129	.00128	.00915	.00909
12	-.02124	.00696	.00308	.00249	.00880	.00922
13	.00209	-.00439	.00001	.00000	.02656	.02218
14	-.00299	.00310	.00053	.00051	.00640	.00651
15	-.00169	.00241	.00058	.00041	.00978	.00972
16	-.00161	.00239	.00188	.00350	.00216	.00225
17	.00094	-.00148	.00020	.00012	.00411	.00351
18	-.00529	-.00240	.00002	.00001	.01138	.01145
19	.00274	.01302	.00001	.00001	.00447	.00795
20	-.00336	.00368	.00000	.00000	.01245	.01695
21	.00022	-.00343	.00000	.00000	.01233	.01061
22	-.02050	.01045	.00152	.00024	.00883	.00903
23	-.00522	-.00435	.00064	.00243	.00633	.00633
24	-.00406	.00438	.00000	.00000	.00692	.00495
25	-.01797	.00538	.00209	.00082	.00589	.00595
26	.00293	.07804	.00069	.00282	.01064	.00790
27	-.00272	-.00171	.00037	.00017	.01328	.01607
28	-.01266	.00184	.00000	.00000	.01098	.00486
29	-.00201	.00537	.00040	.00061	.00656	.01780
30	.00001	-.00434	.00029	.00028	.00363	.00366
31	.00066	-.00366	.00034	.00018	.00359	.00433
32	-.00214	-.00527	.00041	.00031	.00521	.00530
33	-.00476	-.00669	.00042	.00025	.00711	.00968
34	-.00839	-.00430	.00413	.00321	.00777	.00802
35	.01153	-.01323	.00001	.00000	.01373	.00548
36	.01604	-.01353	.00163	.00091	.00367	.00307
37	.00544	-.00204	.00016	.00009	.00636	.00764
38	-.00102	.01917	.00070	.00029	.01319	.01163
39	.00064	.00376	.00026	.00072	.00442	.00385
40	.00150	.01568	.00199	.00255	.00341	.00344
41	.00002	-.00022	.00100	.00079	.00519	.00517
42	.00210	-.00684	.00000	.00001	.00806	.01297
43	-.00767	.01973	.00072	.00395	.00860	.00818
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Data View Variable View

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Lampiran 4. Hasil Analisis Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
AR_Sebelum	43	-,02124	,01604	-,0032588	,00749095
AR_Sesudah	43	-,01353	,07804	,0039495	,01500018
TVA_Sebelum	43	,00000	,00606	,0009579	,00124501
TVA_Sesudah	43	,00000	,00883	,0011999	,00175353
BAS_Sebelum	43	,00216	,02656	,0076329	,00448079
BAS_Sesudah	43	,00225	,02218	,0076223	,00458542
Valid N (listwise)	43				

Lampiran 5. Hasil Uji Normalitas

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
AR_Sebelum	,137	43	,041	,930	43	,011
AR_Sesudah	,185	43	< ,001	,706	43	< ,001
TVA_Sebelum	,227	43	< ,001	,742	43	< ,001
TVA_Sesudah	,247	43	< ,001	,703	43	< ,001
BAS_Sebelum	,130	43	,067	,842	43	< ,001
BAS_Sesudah	,131	43	,063	,884	43	< ,001

a. Lilliefors Significance Correction

Lampiran 6. Hasil Uji Hipotesis/Nonparametrik

	AR_Sesudah - AR_Sebelum	TVA_Sesudah - TVA_Sebelum	BAS_Sesudah - BAS_Sebelum
Z	-2,246 ^b	-,160 ^c	-,278 ^c
Asymp. Sig. (2-tailed)	,025	,873	,781

a. Wilcoxon Signed Ranks Test

b. Based on negative ranks.

c. Based on positive ranks.

Lampiran 7. Daftar Riwayat Hidup

RIWAYAT HIDUP



Ketut Candra Astiti, lahir di Singaraja pada tanggal 04 Mei 2004. Penulis lahir dari pasangan suami istri yaitu Alm. Bapak Made Suartana dan Ibu Dewa Ayu Nyoman Parwati. Penulis berkebangsaan Indonesia dan beragama Hindu. Kini penulis beralamat di Desa Banjar Dinas Ambengan, Kecamatan Banjar, Kabupaten Buleleng, Provinsi Bali. Penulis menyelesaikan pendidikan dasar di SD Negeri 9 Banjar dan lulus pada tahun 2016. Kemudian, penulis melanjutkan pendidikan di sekolah menengah pertama di SMP Negeri 1 Banjar dan lulus pada tahun 2019. Lalu pada tahun 2022, penulis lulus dari sekolah menengah kejuruan yakni SMKS Pariwisata Triatmajaya Singaraja dan melanjutkan ke program studi S1 Akuntansi di Universitas Pendidikan Ganesha. Pada semester akhir tahun 2026, penulis menyelesaikan skripsi dengan judul <ANALISIS REAKSI PASAR MODAL INDONESIA TERHADAP PERGANTIAN MENTERI KEUANGAN TAHUN 2025 (Event Study pada Perusahaan Sektor Keuangan yang Terdaftar di Bursa Efek Indonesia)=.