

LAMPIRAN



Lampiran 01. Harga Saham

No.	Nama Perusahaan	3-Apr	6-Apr	7-Apr	8-Apr	9-Apr	13-Apr	14-Apr	15-Apr	16-Apr	17-Apr
1	ACES	1280	1305	1325	1235	1190	1195	1220	1275	1240	1340
2	ADRO	1100	1150	1140	1065	1040	1040	1080	1045	975	1035
3	AKRA	1965	2150	2150	2000	1970	2020	2060	1930	1835	1880
4	ANTM	464	540	555	520	520	535	555	525	505	520
5	ASII	3900	4030	4060	3850	4090	3960	3960	3820	3620	3800
6	BBCA	27475	28675	28275	28175	27975	27500	27575	27425	26200	27125
7	BBNI	4010	4290	4310	4010	3990	3990	4150	4200	3980	4160
8	BBRI	2890	3020	3030	2820	2790	2770	2900	2760	2610	2830
9	BBTN	920	1005	1010	940	920	920	990	960	900	960
10	BMRI	5025	5200	5125	4770	4670	4470	4570	4400	4210	4380
11	BRPT	1000	1000	985	925	945	905	985	995	970	990
12	BSDE	710	830	855	800	845	820	840	845	790	795
13	BTPS	1805	2230	2780	2660	2940	2740	2550	2380	2220	2310

14	CPIN	4850	4840	4880	4540	4370	4320	4640	4450	4140	4240
15	CTRA	456	570	605	565	615	615	620	595	565	590
16	ERAA	186	198	242	226	219	212	241	226	239	251
17	EXCL	2150	2380	2280	2210	2150	2170	2270	2230	2120	2400
18	GGRM	46650	49825	48100	47000	47825	48600	47850	47600	44475	46000
19	HMSP	1605	1780	1705	1605	1660	1645	1690	1610	1560	1635
20	ICBP	10000	10250	10075	9600	10100	10200	10350	10175	9900	10200
21	INCO	2320	2460	2310	2210	2270	2370	2510	2460	2290	2500
22	INDF	6600	6725	6525	6250	6375	6400	6450	6425	6050	6250
23	INKP	4510	5025	5250	5075	4910	4860	5600	5250	5075	5200
24	INTP	11925	12950	12400	11550	11600	11425	11625	11550	10750	10975
25	ITMG	8225	8625	8250	8025	7725	7750	7975	7900	7550	7700
26	JPFA	970	990	980	915	920	880	1010	945	895	930
27	JSMR	2880	3300	3200	2980	2840	3050	3120	2980	2870	2920
28	KLBF	1250	1270	1230	1145	1140	1100	1185	1210	1145	1195
29	LPPF	1095	1285	1415	1320	1230	1155	1360	1355	1490	1480

30	MNCN	1000	1050	1040	1030	1120	1105	1085	1100	1055	1050
31	PGAS	800	895	915	855	835	830	900	840	805	835
32	PTBA	2110	2160	2100	1995	1980	2000	2080	1960	1905	1980
33	PTPP	570	710	760	710	695	730	775	740	705	715
34	PWON	344	416	404	380	404	392	406	414	406	424
35	SCMA	790	845	850	795	830	810	820	840	820	855
36	SMGR	7700	8125	8100	7925	8100	7700	7650	7125	6650	6475
37	SRIL	151	164	170	161	164	162	165	163	158	163
38	TBIG	905	950	925	880	950	940	975	1025	990	1065
39	TKIM	4780	5225	5300	4930	4930	4900	5400	5125	4920	5275
40	TLKM	3200	3330	3220	3110	3120	3180	3240	3110	3000	3230
41	TOWR	660	715	720	685	700	740	795	805	810	880
42	UNTR	17150	18000	17600	17500	17125	17550	18250	17725	16625	17325
43	UNVR	7100	7300	7275	7125	7250	7100	7150	6975	6650	6875
44	WIKA	910	1135	1220	1135	1090	1075	1130	1140	1065	1075
45	WSKT	510	635	665	620	610	630	660	630	610	625

Lampiran 02. *Actual Return*

No	Nama Perusahaan	3-Apr	6-Apr	7-Apr	8-Apr	9-Apr	13-Apr	14-Apr	15-Apr	16-Apr	17-Apr
1	ACES	-0.039	-0.019	-0.015	0.073	0.038	-0.004	-0.020	-0.043	0.028	-0.075
2	ADRO	-0.055	-0.043	0.009	0.070	0.024	0.000	-0.037	0.033	0.072	-0.058
3	AKRA	-0.023	-0.086	0.000	0.075	0.015	-0.025	-0.019	0.067	0.052	-0.024
4	ANTM	-0.026	-0.141	-0.027	0.067	0.000	-0.028	-0.036	0.057	0.040	-0.029
5	ASII	0.008	-0.032	-0.007	0.055	-0.059	0.033	0.000	0.037	0.055	-0.047
6	BBCA	-0.015	-0.042	0.014	0.004	0.007	0.017	-0.003	0.005	0.047	-0.034
7	BBNI	-0.040	-0.065	-0.005	0.075	0.005	0.000	-0.039	-0.012	0.055	-0.043
8	BBRI	-0.007	-0.043	-0.003	0.074	0.011	0.007	-0.045	0.051	0.057	-0.078
9	BBTN	-0.082	-0.085	-0.005	0.074	0.022	0.000	-0.071	0.031	0.067	-0.063
10	BMRI	-0.055	-0.034	0.015	0.074	0.021	0.045	-0.022	0.039	0.045	-0.039
11	BRPT	-0.170	0.000	0.015	0.065	-0.021	0.044	-0.081	-0.010	0.026	-0.020
12	BSDE	-0.092	-0.145	-0.029	0.069	-0.053	0.030	-0.024	-0.006	0.070	-0.006
13	BTPS	0.064	-0.191	-0.198	0.045	-0.095	0.073	0.075	0.071	0.072	-0.039
14	CPIN	0.008	0.002	-0.008	0.075	0.039	0.012	-0.069	0.043	0.075	-0.024

15	CTRA	-0.096	-0.200	-0.058	0.071	-0.081	0.000	-0.008	0.042	0.053	-0.042
16	ERAA	4.000	-0.061	-0.182	0.071	0.032	0.033	-0.120	0.066	-0.054	-0.048
17	EXCL	-0.047	-0.097	0.044	0.032	0.028	-0.009	-0.044	0.018	0.052	-0.117
18	GGRM	-0.057	-0.064	0.036	0.023	-0.017	-0.016	0.016	0.005	0.070	-0.033
19	HMSP	-0.044	-0.098	0.044	0.062	-0.033	0.009	-0.027	0.050	0.032	-0.046
20	ICBP	0.020	-0.024	0.017	0.049	-0.050	-0.010	-0.014	0.017	0.028	-0.029
21	INCO	-0.047	-0.057	0.065	0.045	-0.026	-0.042	-0.056	0.020	0.074	-0.084
22	INDF	0.030	-0.019	0.031	0.044	-0.020	-0.004	-0.008	0.004	0.062	-0.032
23	INKP	-0.067	-0.102	-0.043	0.034	0.034	0.010	-0.132	0.067	0.034	-0.024
24	INTP	-0.008	-0.079	0.044	0.074	-0.004	0.015	-0.017	0.006	0.074	-0.021
25	ITMG	-0.009	-0.046	0.045	0.028	0.039	-0.003	-0.028	0.009	0.046	-0.019
26	JPFA	-0.005	-0.020	0.010	0.071	-0.005	0.045	-0.129	0.069	0.056	-0.038
27	JSMR	-0.097	-0.127	0.031	0.074	0.049	-0.069	-0.022	0.047	0.038	-0.017
28	KLBF	0.028	-0.016	0.033	0.074	0.004	0.036	-0.072	-0.021	0.057	-0.042
29	LPPF	0.059	-0.148	-0.092	0.072	0.073	0.065	-0.151	0.004	-0.091	0.007
30	MNCN	0.000	-0.048	0.010	0.010	-0.080	0.014	0.018	-0.014	0.043	0.005

31	PGAS	0.000	-0.106	-0.022	0.070	0.024	0.006	-0.078	0.071	0.043	-0.036
32	PTBA	-0.038	-0.023	0.029	0.053	0.008	-0.010	-0.038	0.061	0.029	-0.038
33	PTPP	-0.079	-0.197	-0.066	0.070	0.022	-0.048	-0.058	0.047	0.050	-0.014
34	PWON	-0.047	-0.173	0.030	0.063	-0.059	0.031	-0.034	-0.019	0.020	-0.042
35	SCMA	0.006	-0.065	-0.006	0.069	-0.042	0.025	-0.012	-0.024	0.024	-0.041
36	SMGR	-0.026	-0.052	0.003	0.022	-0.022	0.052	0.007	0.074	0.071	0.027
37	SRIL	-0.026	-0.079	-0.035	0.056	-0.018	0.012	-0.018	0.012	0.032	-0.031
38	TBIG	-0.028	-0.047	0.027	0.051	-0.074	0.011	-0.036	-0.049	0.035	-0.070
39	TKIM	-0.126	-0.085	-0.014	0.075	0.000	0.006	-0.093	0.054	0.042	-0.067
40	TLKM	-0.022	-0.039	0.034	0.035	-0.003	-0.019	-0.019	0.042	0.037	-0.071
41	TOWR	0.008	-0.077	-0.007	0.051	-0.021	-0.054	-0.069	-0.012	-0.006	-0.080
42	UNTR	-0.015	-0.047	0.023	0.006	0.022	-0.024	-0.038	0.030	0.066	-0.040
43	UNVR	0.018	-0.027	0.003	0.021	-0.017	0.021	-0.007	0.025	0.049	-0.033
44	WIKA	-0.049	-0.198	-0.070	0.075	0.041	0.014	-0.049	-0.009	0.070	-0.009
45	WSKT	-0.043	-0.197	-0.045	0.073	0.016	-0.032	-0.045	0.048	0.033	-0.024

Lampiran 03. *Expected Return*

No.	Nama Perusahaan	Close	Market Model
1	ACES	1261	-0.004
2	ADRO	1067	0.008
3	AKRA	1996	0.006
4	ANTM	524	-0.011
5	ASII	3909	0.004
6	BBCA	27640	0.002
7	BBNI	4109	-0.003
8	BBRI	2842	0.004
9	BBTN	953	-0.003
10	BMRI	4682	0.016
11	BRPT	970	0.002
12	BSDE	813	-0.010
13	BTPS	2462	-0.021
14	CPIN	4527	0.016
15	CTRA	580	-0.025
16	ERAA	224	-0.029
17	EXCL	2236	-0.010
18	GGRM	47393	0.002
19	HMSP	1650	-0.001
20	ICBP	10085	-0.002
21	INCO	2370	-0.007
22	INDF	6405	0.007
23	INKP	5076	-0.014
24	INTP	11675	0.010
25	ITMG	7973	0.008
26	JPFA	944	0.007

27	JSMR	3014	0.000
28	KLBF	1187	0.006
29	LPPF	1319	-0.029
30	MNCN	1064	-0.005
31	PGAS	851	-0.003
32	PTBA	2027	0.008
33	PTPP	711	-0.022
34	PWON	399	-0.021
35	SCMA	826	-0.008
36	SMGR	7555	0.020
37	SRIL	162	-0.008
38	TBIG	961	-0.017
39	TKIM	5079	-0.009
40	TLKM	3174	0.000
41	TOWR	751	-0.031
42	UNTR	17485	0.000
43	UNVR	7080	0.004
44	WIKA	1098	-0.015
45	WSKT	620	-0.019

Lampiran 04. *Abnormal Return*

No.	Nama Perusahaan	t-5	t-4	t-3	t-2	t-1	t+1	t+2	t+3	t+4	t+5
1	ACES	-0.035	-0.015	-0.011	0.077	0.042	0.000	-0.016	-0.039	0.032	-0.070
2	ADRO	-0.062	-0.051	0.001	0.063	0.016	-0.008	-0.045	0.026	0.064	-0.066
3	AKRA	-0.029	-0.092	-0.006	0.069	0.009	-0.031	-0.026	0.061	0.046	-0.030
4	ANTM	-0.015	-0.130	-0.016	0.078	0.011	-0.017	-0.025	0.068	0.050	-0.018
5	ASII	0.004	-0.036	-0.011	0.051	-0.062	0.029	-0.004	0.033	0.052	-0.051
6	BBCA	-0.017	-0.044	0.012	0.002	0.005	0.016	-0.004	0.004	0.045	-0.036
7	BBNI	-0.037	-0.062	-0.001	0.078	0.008	0.003	-0.035	-0.009	0.058	-0.040
8	BBRI	-0.010	-0.047	-0.007	0.071	0.007	0.004	-0.048	0.047	0.054	-0.081
9	BBTN	-0.078	-0.081	-0.002	0.078	0.025	0.003	-0.068	0.034	0.070	-0.059
10	BMRI	-0.071	-0.050	-0.001	0.058	0.005	0.029	-0.038	0.023	0.029	-0.055
11	BRPT	-0.172	-0.002	0.013	0.063	-0.023	0.042	-0.083	-0.012	0.024	-0.022
12	BSDE	-0.081	-0.134	-0.019	0.079	-0.043	0.041	-0.013	0.005	0.080	0.004
13	BTPS	0.084	-0.170	-0.177	0.066	-0.075	0.094	0.095	0.092	0.093	-0.018
14	CPIN	-0.008	-0.014	-0.024	0.059	0.023	-0.004	-0.085	0.027	0.059	-0.040

15	CTRA	-0.072	-0.175	-0.033	0.096	-0.056	0.025	0.017	0.067	0.078	-0.018
16	ERAA	4.029	-0.031	-0.153	0.100	0.061	0.062	-0.091	0.096	-0.025	-0.019
17	EXCL	-0.036	-0.086	0.054	0.042	0.038	0.001	-0.034	0.028	0.062	-0.106
18	GGRM	-0.060	-0.066	0.034	0.021	-0.020	-0.018	0.013	0.003	0.068	-0.035
19	HMSP	-0.043	-0.098	0.045	0.063	-0.032	0.010	-0.026	0.050	0.033	-0.045
20	ICBP	0.022	-0.023	0.019	0.051	-0.048	-0.008	-0.013	0.019	0.030	-0.028
21	INCO	-0.041	-0.050	0.072	0.052	-0.020	-0.035	-0.049	0.027	0.081	-0.077
22	INDF	0.024	-0.025	0.024	0.037	-0.026	-0.010	-0.014	-0.003	0.055	-0.039
23	INKP	-0.053	-0.089	-0.029	0.048	0.047	0.024	-0.119	0.080	0.048	-0.010
24	INTP	-0.019	-0.089	0.034	0.063	-0.015	0.005	-0.028	-0.004	0.064	-0.031
25	ITMG	-0.017	-0.054	0.038	0.020	0.031	-0.011	-0.036	0.002	0.038	-0.027
26	JPFA	-0.012	-0.027	0.004	0.064	-0.012	0.039	-0.135	0.062	0.049	-0.044
27	JSMR	-0.098	-0.128	0.031	0.073	0.049	-0.069	-0.023	0.047	0.038	-0.018
28	KLBF	0.022	-0.022	0.026	0.068	-0.002	0.030	-0.078	-0.027	0.051	-0.048
29	LPPF	0.088	-0.119	-0.063	0.101	0.102	0.094	-0.122	0.033	-0.062	0.036
30	MNCN	0.005	-0.043	0.014	0.014	-0.076	0.018	0.023	-0.009	0.047	0.010

31	PGAS	0.003	-0.103	-0.019	0.073	0.027	0.009	-0.075	0.074	0.046	-0.033
32	PTBA	-0.046	-0.031	0.021	0.045	0.000	-0.018	-0.046	0.054	0.021	-0.046
33	PTPP	-0.057	-0.176	-0.044	0.092	0.043	-0.026	-0.037	0.069	0.071	0.008
34	PWON	-0.026	-0.152	0.050	0.084	-0.039	0.051	-0.014	0.001	0.040	-0.022
35	SCMA	0.014	-0.057	0.002	0.077	-0.034	0.033	-0.004	-0.016	0.032	-0.033
36	SMGR	-0.046	-0.073	-0.017	0.002	-0.042	0.032	-0.014	0.053	0.051	0.007
37	SRIL	-0.019	-0.072	-0.028	0.064	-0.011	0.020	-0.010	0.020	0.039	-0.023
38	TBIG	-0.011	-0.030	0.044	0.068	-0.057	0.028	-0.019	-0.032	0.052	-0.054
39	TKIM	-0.116	-0.076	-0.005	0.084	0.009	0.015	-0.083	0.063	0.051	-0.058
40	TLKM	-0.022	-0.039	0.034	0.036	-0.003	-0.019	-0.018	0.042	0.037	-0.071
41	TOWR	0.038	-0.046	0.024	0.082	0.009	-0.023	-0.039	0.018	0.024	-0.049
42	UNTR	-0.014	-0.047	0.023	0.006	0.022	-0.024	-0.038	0.030	0.067	-0.040
43	UNVR	0.014	-0.031	0.000	0.017	-0.021	0.017	-0.011	0.021	0.045	-0.037
44	WIKA	-0.035	-0.183	-0.055	0.090	0.056	0.029	-0.034	0.006	0.085	0.006
45	WSKT	-0.024	-0.178	-0.026	0.092	0.036	-0.012	-0.026	0.067	0.052	-0.005

Lampiran 05. *Rata-rata Abnormal Return*

No.	Nama Perusahaan	Sebelum -5	Sesudah +5
1	ACES	0.012	-0.019
2	ADRO	-0.007	-0.006
3	AKRA	-0.010	0.004
4	ANTM	-0.015	0.012
5	ASII	-0.011	0.012
6	BBCA	-0.008	0.005
7	BBNI	-0.003	-0.005
8	BBRI	0.003	-0.005
9	BBTN	-0.012	-0.004
10	BMRI	-0.012	-0.003
11	BRPT	-0.024	-0.010
12	BSDE	-0.040	0.023
13	BTPS	-0.054	0.071
14	CPIN	0.007	-0.009
15	CTRA	-0.048	0.034
16	ERAA	0.801	0.005
17	EXCL	0.002	-0.010
18	GGRM	-0.018	0.006
19	HMSP	-0.013	0.004
20	ICBP	0.004	0.000
21	INCO	0.003	-0.011
22	INDF	0.007	-0.002
23	INKP	-0.015	0.005
24	INTP	-0.005	0.001
25	ITMG	0.003	-0.007
26	JPFA	0.003	-0.006

27	JSMR	-0.014	-0.005
28	KLBF	0.019	-0.014
29	LPPF	0.022	-0.004
30	MNCN	-0.017	0.018
31	PGAS	-0.004	0.004
32	PTBA	-0.002	-0.007
33	PTPP	-0.028	0.017
34	PWON	-0.017	0.011
35	SCMA	0.000	0.002
36	SMGR	-0.035	0.026
37	SRIL	-0.013	0.009
38	TBIG	0.003	-0.005
39	TKIM	-0.021	-0.002
40	TLKM	-0.001	-0.006
41	TOWR	0.021	-0.014
42	UNTR	-0.002	-0.001
43	UNVR	-0.004	0.007
44	WIKA	-0.025	0.018
45	WSKT	-0.020	0.015

Lampiran 06. Volume Perdagangan Saham

No	Nama Perusahaan	3-Apr	6-Apr	7-Apr	8-Apr	9-Apr	13-Apr	14-Apr	15-Apr	16-Apr	17-Apr
1	ACES	19467100	10382300	16577000	13241500	13704200	7073000	16541600	31584900	13389100	35307300
2	ADRO	43071600	41495700	52492500	44442400	31567000	13653600	24122100	29124400	33908100	36048300
3	AKRA	22102400	32776700	33630500	12553900	18382400	25378300	24529400	18731300	11839300	19060700
4	ANTM	115728200	224870500	256413700	90030300	105623600	72240600	84352000	87961700	100312000	94759700
5	ASII	42577100	71205800	79018000	55980400	53526100	27520900	64571400	86149800	61494300	78593000
6	BBCA	22101200	15636800	29830700	21222300	17999400	11608600	19159200	19068400	35398100	32187100
7	BBNI	47584600	61479800	81628300	61532700	36659600	20521300	28841600	37601800	46381900	44520700
8	BBRI	293146900	285099900	405389200	292946600	265787000	123731400	219734000	319095100	367748800	402325500
9	BBTN	57311600	70880300	81395900	42956400	43704200	27755200	46796300	50394800	30484100	43565200
10	BMRI	52612800	56990200	95732300	77917400	81785400	57665500	66424000	62330500	107612000	81703800
11	BRPT	185154600	113912400	87885900	78897900	85687600	72733000	105883000	130985400	62068800	77302100
12	BSDE	32633800	50766500	48885400	14656500	25265400	14360200	12208300	22649000	22859800	29979000
13	BTPS	24533500	56956400	82305500	56848100	48356900	60607900	26842900	27327800	11638000	162220000

14	CPIN	11006700	21309600	16035500	13193800	13289600	6816800	22502000	12558500	16978500	17102500
15	CTRA	101549800	149979400	132405900	63504400	85985700	37617100	52614000	44704900	21854800	29538000
16	ERAA	60481500	178944000	444115500	245132000	197367500	57594000	339077000	101175500	332967000	227123000
17	EXCL	16417900	17230100	26475200	17191900	13564400	6483900	14478900	17678000	16145900	14347300
18	GGRM	1251600	2521600	1642500	1082100	746900	1021600	862200	1382800	1486800	1359400
19	HMSP	38766400	56845300	59178400	40258100	32008700	20674700	20450200	30007200	22492300	23258900
20	ICBP	4190800	5343900	6342100	7488000	5938100	3225000	4600800	3361900	5543800	6244900
21	INCO	9716800	13180800	13993800	7703100	4405800	5787100	10435700	14492700	19500100	24556700
22	INDF	12287400	12455800	14200200	12756300	10662800	6005200	7463700	12517200	13443500	11213400
23	INKP	10788800	10371900	11387300	5460800	4719500	1782600	9838800	10688000	6626600	8781800
24	INTP	4005000	3885500	4128000	2382700	2092400	658400	2173500	1220900	3126600	3537600
25	ITMG	1097000	1392400	2041200	2377700	1547100	1080400	1540700	1418300	873400	1106400
26	JPFA	26431200	31651900	48645100	28138200	28253100	35126500	86105100	60710300	39345000	28586400
27	JSMR	9769300	13924800	17906200	9535800	16540200	12276900	11963400	11409200	7559500	11748100
28	KLBF	59542900	35382900	68562800	57568300	58108500	39794600	42772000	50981100	42548300	70564600
29	LPPF	49779100	46137400	34758000	41919900	31067200	12695600	38198400	31906900	72917100	25961300

30	MNCN	25041000	36257200	73872800	27718100	81644600	34371100	52608800	59058900	54374400	61424300
31	PGAS	199167500	297293100	307009600	125212700	172427700	92693600	219176300	285125800	143174400	126383900
32	PTBA	25841300	18666000	21588800	19039300	9649000	5783600	15932800	19782000	15573500	14020600
33	PTPP	69448800	119672300	175027600	55924200	85250000	87493900	89194000	85232300	69384100	72131800
34	PWON	46310800	110719500	214535400	90418900	47553000	34744400	58576900	77957900	71510400	89414300
35	SCMA	28014300	38645300	34868400	15778200	28366700	14312700	35961100	86871500	43981400	36826200
36	SMGR	3988100	7254800	7242200	6394700	3664600	2716200	8020400	8354700	9865000	18848400
37	SRIL	34062400	80951000	76063900	36125500	25975800	13440900	22279400	35026400	19657000	15619100
38	TBIG	25400800	58533200	53532600	29685200	92076700	61669800	74900600	87144600	59813700	51294900
39	TKIM	9082000	8822300	6523800	3971800	2580300	1427500	5615600	6521000	3448200	4821900
40	TLKM	83469200	115495000	166425600	124553900	122622400	45469500	79114600	69832000	109582500	127860400
41	TOWR	121947000	159416100	91029700	82898200	90940500	52642800	74304200	84480800	109319000	125781400
42	UNTR	4349900	3779900	3972700	2463200	2079100	2175200	2417300	2841900	3891300	3344800
43	UNVR	18556300	8882300	11884600	14428900	8617000	4282500	6534300	11877300	17260700	11696600
44	WIKA	57253000	96749300	118316600	63858500	60786300	66365900	48883800	62441700	39755300	31498300
45	WSKT	124082500	251951800	304906000	68149800	80786600	93417900	83561200	72801700	51482300	39751400

Lampiran 07. Volume Perederan Saham

No.	Nama Perusahaan	Volume
1	ACES	17150000000
2	ADRO	31985962000
3	AKRA	4014694920
4	ANTM	24030764725
5	ASII	40483553140
6	BBCA	24408459900
7	BBNI	18462169893
8	BBRI	122112351900
9	BBTN	10484100000
10	BMRI	46199999998
11	BRPT	89016620690
12	BSDE	19246696192
13	BTPS	7626663000
14	CPIN	16398000000
15	CTRA	18560303397
16	ERAA	3190000000
17	EXCL	10706012530
18	GGRM	1924088000
19	HMSP	116318076900
20	ICBP	11661908000
21	INCO	9936338720
22	INDF	8780426500
23	INKP	5470982941
24	INTP	3681231699
25	ITMG	1129925000
26	JPFA	11726575201

27	JSMR	7257871200
28	KLBF	46875122110
29	LPPF	2804883280
30	MNCN	14276103500
31	PGAS	24241508196
32	PTBA	11520659250
33	PTPP	6199897354
34	PWON	48159602400
35	SCMA	14774672301
36	SMGR	5931520000
37	SRIL	20452176844
38	TBIG	22656999445
39	TKIM	3113223570
40	TLKM	99062216600
41	TOWR	51014625000
42	UNTR	3730135136
43	UNVR	38150000000
44	WIKA	8969951372
45	WSKT	13573951000



Lampiran 08. *Trading Volume Activity*

No.	Nama Perusahaan	t-5	t-4	t-3	t-2	t-1	t+1	t+2	t+3	t+4	t+5
1	ACES	0.001	0.001	0.001	0.001	0.001	0.000	0.001	0.002	0.001	0.002
2	ADRO	0.001	0.001	0.002	0.001	0.001	0.000	0.001	0.001	0.001	0.001
3	AKRA	0.006	0.008	0.008	0.003	0.005	0.006	0.006	0.005	0.003	0.005
4	ANTM	0.005	0.009	0.011	0.004	0.004	0.003	0.004	0.004	0.004	0.004
5	ASII	0.001	0.002	0.002	0.001	0.001	0.001	0.002	0.002	0.002	0.002
6	BBCA	0.001	0.001	0.001	0.001	0.001	0.000	0.001	0.001	0.001	0.001
7	BBNI	0.003	0.003	0.004	0.003	0.002	0.001	0.002	0.002	0.003	0.002
8	BBRI	0.002	0.002	0.003	0.002	0.002	0.001	0.002	0.003	0.003	0.003
9	BBTN	0.005	0.007	0.008	0.004	0.004	0.003	0.004	0.005	0.003	0.004
10	BMRI	0.001	0.001	0.002	0.002	0.002	0.001	0.001	0.001	0.002	0.002
11	BRPT	0.002	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001
12	BSDE	0.002	0.003	0.003	0.001	0.001	0.001	0.001	0.001	0.001	0.002
13	BTPS	0.003	0.007	0.011	0.007	0.006	0.008	0.004	0.004	0.002	0.021

14	CPIN	0.001	0.001	0.001	0.001	0.001	0.000	0.001	0.001	0.001	0.001
15	CTRA	0.005	0.008	0.007	0.003	0.005	0.002	0.003	0.002	0.001	0.002
16	ERAA	0.019	0.056	0.139	0.077	0.062	0.018	0.106	0.032	0.104	0.071
17	EXCL	0.002	0.002	0.002	0.002	0.001	0.001	0.001	0.002	0.002	0.001
18	GGRM	0.001	0.001	0.001	0.001	0.000	0.001	0.000	0.001	0.001	0.001
19	HMSP	0.000	0.000	0.001	0.000	0.000	0.000	0.000	0.000	0.000	0.000
20	ICBP	0.000	0.000	0.001	0.001	0.001	0.000	0.000	0.000	0.000	0.001
21	INCO	0.001	0.001	0.001	0.001	0.000	0.001	0.001	0.001	0.002	0.002
22	INDF	0.001	0.001	0.002	0.001	0.001	0.001	0.001	0.001	0.002	0.001
23	INKP	0.002	0.002	0.002	0.001	0.001	0.000	0.002	0.002	0.001	0.002
24	INTP	0.001	0.001	0.001	0.001	0.001	0.000	0.001	0.000	0.001	0.001
25	ITMG	0.001	0.001	0.002	0.002	0.001	0.001	0.001	0.001	0.001	0.001
26	JPFA	0.002	0.003	0.004	0.002	0.002	0.003	0.007	0.005	0.003	0.002
27	JSMR	0.001	0.002	0.002	0.001	0.002	0.002	0.002	0.002	0.001	0.002
28	KLBF	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.002
29	LPPF	0.018	0.016	0.012	0.015	0.011	0.005	0.014	0.011	0.026	0.009

30	MNCN	0.002	0.003	0.005	0.002	0.006	0.002	0.004	0.004	0.004	0.004
31	PGAS	0.008	0.012	0.013	0.005	0.007	0.004	0.009	0.012	0.006	0.005
32	PTBA	0.002	0.002	0.002	0.002	0.001	0.001	0.001	0.002	0.001	0.001
33	PTPP	0.011	0.019	0.028	0.009	0.014	0.014	0.014	0.014	0.011	0.012
34	PWON	0.001	0.002	0.004	0.002	0.001	0.001	0.001	0.002	0.001	0.002
35	SCMA	0.002	0.003	0.002	0.001	0.002	0.001	0.002	0.006	0.003	0.002
36	SMGR	0.001	0.001	0.001	0.001	0.001	0.000	0.001	0.001	0.002	0.003
37	SRIL	0.002	0.004	0.004	0.002	0.001	0.001	0.001	0.002	0.001	0.001
38	TBIG	0.001	0.003	0.002	0.001	0.004	0.003	0.003	0.004	0.003	0.002
39	TKIM	0.003	0.003	0.002	0.001	0.001	0.000	0.002	0.002	0.001	0.002
40	TLKM	0.001	0.001	0.002	0.001	0.001	0.000	0.001	0.001	0.001	0.001
41	TOWR	0.002	0.003	0.002	0.002	0.002	0.001	0.001	0.002	0.002	0.002
42	UNTR	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001
43	UNVR	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
44	WIKA	0.006	0.011	0.013	0.007	0.007	0.007	0.005	0.007	0.004	0.004
45	WSKT	0.009	0.019	0.022	0.005	0.006	0.007	0.006	0.005	0.004	0.003

Lampiran 09. Rata-Rata *Trading Volume Activity*

No.	Nama Perusahaan	Sebelum -5	Sesudah +5
1	ACES	0.001	0.001
2	ADRO	0.001	0.001
3	AKRA	0.006	0.005
4	ANTM	0.007	0.004
5	ASII	0.001	0.002
6	BBCA	0.001	0.001
7	BBNI	0.003	0.002
8	BBRI	0.003	0.002
9	BBTN	0.006	0.004
10	BMRI	0.002	0.002
11	BRPT	0.001	0.001
12	BSDE	0.002	0.001
13	BTPS	0.007	0.008
14	CPIN	0.001	0.001
15	CTRA	0.006	0.002
16	ERAA	0.071	0.066
17	EXCL	0.002	0.001
18	GGRM	0.001	0.001
19	HMSP	0.000	0.000
20	ICBP	0.001	0.000
21	INCO	0.001	0.002
22	INDF	0.001	0.001
23	INKP	0.002	0.001
24	INTP	0.001	0.001
25	ITMG	0.001	0.001
26	JPFA	0.003	0.004

27	JSMR	0.002	0.002
28	KLBF	0.001	0.001
29	LPPF	0.015	0.013
30	MNCN	0.003	0.004
31	PGAS	0.009	0.007
32	PTBA	0.002	0.001
33	PTPP	0.016	0.013
34	PWON	0.002	0.001
35	SCMA	0.002	0.003
36	SMGR	0.001	0.002
37	SRIL	0.002	0.001
38	TBIG	0.002	0.003
39	TKIM	0.002	0.001
40	TLKM	0.001	0.001
41	TOWR	0.002	0.002
42	UNTR	0.001	0.001
43	UNVR	0.000	0.000
44	WIKA	0.009	0.006
45	WSKT	0.012	0.005

Lampiran 10. Hasil Analisis Deskriptif Data Rata-Rata *Abnormal Return*

Hasil Uji Deskriptif *Abnormal Return*

	N	Minimum	Maximum	Mean	Std. Deviation
AR Sebelum	45	-0.054	0.801	0.009	0.122
AR Sesudah	45	-0.019	0.071	0.004	0.015
Valid N	45				

(Output SPSS, data diolah 2021)



Lampiran 11. Hasil Analisis Deskriptif Data Rata-Rata *Trading Volume Activity*

Hasil Uji Deskriptif *Trading Volume Activity*

	N	Minimum	Maximum	Mean	Std. Deviation
TVR Sebelum	45	0.0003	0.0706	0.0048	0.0107
TVR Sesudah	45	0.0002	0.0663	0.0040	0.0099
Valid N	45				

(Output SPSS, data diolah 2021)



Lampiran 12. Hasil Uji Normalitas *Abnormal Return*

Hasil Analisis Uji Normalitas *Abnormal Return*

Tests of Normality

	Kode	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
		Statistic	df	Sig.	Statistic	df	Sig.
AR	AR Sebelum	.436	45	.000	.237	45	.000
	AR Sesudah	.155	45	.008	.829	45	.000

a. Lilliefors Significance Correction

(Output SPSS, data diolah 2021)



Lampiran 13. Hasil Uji Normalitas *Trading Volume Activity*

Hasil Analisis Uji Normalitas *Trading Volume Activity*

Tests of Normality

	Kode	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
		Statistic	df	Sig.	Statistic	df	Sig.
TV	TV Sebelum	.339	45	.000	.365	45	.000
	TV Sesudah	.350	45	.000	.318	45	.000

a. Lilliefors Significance Correction

(Output SPSS, data diolah 2021)



Lampiran 14. Hasil Uji Hipotesis 1

**Hasil Uji Wilcoxon Signed Ranks Test Terhadap Perbedaan Rata-Rata
Abnormal Return Sebelum Dan Sesudah Pengumuman Kebijakan Penerapan
Pembatasan Sosial Berskala Besar (PSBB) Tahap I Di Indonesia**

		Ranks		
		N	Mean Rank	Sum of Ranks
AR Sesudah - AR Sebelum	Negative Ranks	17 ^a	19.59	333.00
	Positive Ranks	28 ^b	25.07	702.00
	Ties	0 ^c		
	Total	45		

a. AR Sesudah < AR Sebelum

b. AR Sesudah > AR Sebelum

c. AR Sesudah = AR Sebelum

Test Statistics ^a	
AR Sesudah - AR Sebelum	
Z	-2.083 ^b
Asymp. Sig. (2-tailed)	.037

a. Wilcoxon Signed Ranks Test

b. Based on negative ranks.

(Output SPSS, data diolah 2021)

Lampiran 14. Hasil Uji Hipotesis 2

Hasil Uji Wilcoxon Signed Ranks Test Terhadap Perbedaan Rata-Rata Trading Volume Activity Sebelum dan Sesudah Pengumuman Kebijakan Penerapan Pembatasan Sosial Berskala Besar (PSBB) Tahap I Di Indonesia

		Ranks		
		N	Mean Rank	Sum of Ranks
TV Sesudah – TV Sebelum	Negative Ranks	33 ^a	24.71	815.50
	Positive Ranks	12 ^b	18.29	219.50
	Ties	0 ^c		
	Total	45		

a. TV Sesudah < TV Sebelum

b. TV Sesudah > TV Sebelum

c. TV Sesudah = TV Sebelum

Test Statistics ^a	
TV Sesudah - TV Sebelum	
Z	-3.364 ^b
Asymp. Sig. (2-tailed)	.001

a. Wilcoxon Signed Ranks Test

b. Based on positive ranks.

(Output SPSS, data diolah 2021)