



LAMPIRAN

**Lampiran 01. Perusahaan Yang Terdaftar dalam Indeks KOMPAS100
Periode Februari 2019 s.d Juli 2019**

No	Kode Saham	Nama
1	AALI	Astra Agro Lestari Tbk
2	ACES	Ace Hardware Indonesia Tbk.
3	ADHI	Adhi Karya (Persero) Tbk.
4	ADRO	Adaro Energy Tbk.
5	AGRO	Bank Rakyat Indonesia Agroniag Tbk
6	AKRA	AKR Corporindo Tbk.
7	ANTM	Aneka Tambang (Persero) Tbk
8	APLN	Agung Podomoro Land Tbk.
9	ASII	Astra International Tbk.
10	ASRI	Alam Sutera Realty Tbk.
11	BBCA	Bank Central Asia Tbk.
12	BBKP	Bank Bukopin Tbk.
13	BBNI	Bank Negara Indonesia (Persero) Tbk.
14	BBRI	Bank Rakyat Indonesia (Persero) Tbk
15	BBTN	Bank Tabungan Negara (Persero) Tbk.
16	BDMN	Bank Danamon Indonesia Tbk.
17	BEST	Bekasi Fajar Industrial Estate Tbk.
18	BJBR	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk.
19	BJTM	Bank Pembangunan Daerah Jawa Timur Tbk.
20	BKSL	Sentul City Tbk.
21	BMRI	Bank Mandiri (Persero) Tbk.
22	BMTR	Global Mediacom Tbk.
23	BNGA	Bank CIMB Niaga Tbk.
24	BNLI	Bank Permata Tbk.
25	BRPT	Barito Pacific Tbk.
26	BSDE	Bumi Serpong Damai Tbk.
27	BTPN	Bank Tabunga Pensiunan Nasional Tbk.
28	BUMI	Bumi Resources Tbk
29	CLEO	Sariguna Primatirta Tbk.
30	CPIN	Charoen Pokphand Indonesia Tbk
31	CTRA	Ciputra Development Tbk.
32	DMAS	Puradelta Lestari Tbk.
33	DOID	Delta Dunia Makmur Tbk.
34	ELSA	Elnusa Tbk.
35	ERAA	Erajaya Swasembada Tbk.
36	ESSA	Surya Esa Perkasa Tbk.
37	EXCL	XL Axiata Tbk.
38	FASW	Fajar Surya Wisesa Tbk
39	GGRM	Gudang Garam Tbk.
40	GJTL	Gajah Tunggal Tbk.
41	HMSP	H.M. Sampoerna Tbk.
42	HOKI	PT Buyung Poetra Sembada Tbk

43	HRUM	Harum Energy Tbk.
44	ICBP	Indofood CBP Sukses Makmur Tbk
45	IMAS	Indomobil Sukses Internasional Tbk.
46	INCO	Vale Indonesia Tbk
47	INDF	Indofood Sukses Makmur Tbk.
48	INDY	Indika Energy Tbk.
49	INKP	Indah Kiat Pulp & Paper Tbk.
50	INTP	Indocement Tunggul Prakarsa Tbk.
51	ISAT	Indosat Tbk.
52	ITMG	Indo Tambangraya Megah Tbk.
53	JPFA	JAPFA Comfeed Indonesia Tbk
54	JSMR	Jasa Marga (Persero) Tbk.
55	KLBF	Kalbe Farma Tbk.
56	LINK	Link Net Tbk.
57	LPKR	Lippo Karawaci Tbk.
58	LPPF	Matahari Department Store Tbk.
59	LSIP	PP London Sumatra Indonesia Tbk.
60	MAIN	Malindo Feedmill Tbk.
61	MAPI	Mitra Adiperkasa Tbk.
62	MEDC	Medco Energi Internasional Tbk
63	MIKA	Mitra Keluarga Karyasehat Tbk.
64	MNCN	Media Nusantara Citra Tbk.
65	MYOR	Mayora Indah Tbk.
66	PBRX	Pan Brothers Tbk.
67	PGAS	Perusahaan Gas Negara (Persero) Tbk.
68	PNBN	Bank Pan Indonesia Tbk
69	PPRO	PP Properti Tbk.
70	PTBA	Tambang Batubara Bukit Asam Tbk
71	PTPP	PP (Persero) Tbk.
72	PTRO	Petrosea Tbk.
73	PWON	Pakuwon Jati Tbk.
74	RALS	Ramayana Lestari Sentosa Tbk.
75	SCMA	Surya Citra Media Tbk.
76	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk.
77	SILO	Siloam International Hospital Tbk.
78	SIMP	Salim Invomas Pratama Tbk.
79	SMDR	Samudra Indonesia Tbk
80	SMGR	Semen Indonesia (Persero) Tbk.
81	SMRA	Summarecon Agung Tbk.
82	SMSM	Selamat Sempurna Tbk
83	SRIL	Sri Rejeki Isman Tbk.
84	SSIA	Surya Semesta Internusa Tbk.
85	SSMS	Sawit Sumbermas Sarana Tbk.
86	TBIG	Tower Bersama Infrastructure Tbk.
87	TBLA	Tunas Baru Lampung
88	TINS	Timah (Persero) Tbk

89	TKIM	Pabrik Kertas Tjiwi Kimia Tbk.
90	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
91	TOPS	PT Totalindo Eka Persada Tbk
92	TOWR	Sarana Menara Nusantara Tbk.
93	TPIA	Chandra Asri Petrochemical Tbk
94	UNTR	United Tractors Tbk.
95	UNVR	Unilever Indonesia Tbk.
96	WIKA	Wijaya Karya (Persero) Tbk.
97	WOOD	Integra Indocabinet Tbk.
98	WSBP	Waskita Beton Precast Tbk.
99	WSKT	Waskita Karya (Persero) Tbk.
100	WTON	Wijaya Karya Beton Tbk.



Lampiran 02
Data Harga Penutupan Sebelum dan Sesudah Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H-5	H-4	H-3	H-2	H-1	H+1	H+2	H+3	H+4	H+5
1	ACES	1860	1820	1775	1755	1680	1635	1660	1625	1630	1600
2	ADHI	1685	1635	1610	1695	1770	1800	1770	1790	1780	1720
3	ADRO	1315	1300	1300	1285	1305	1295	1270	1305	1305	1290
4	AGRO	342	340	332	328	330	330	326	324	324	320
5	AKRA	4870	4890	4720	4700	4610	4750	4780	4740	4730	4590
6	ANTM	895	895	880	885	895	885	855	890	880	870
7	APLN	171	169	172	171	171	177	177	177	179	175
8	ASII	7675	7550	7475	7600	7750	7850	7525	7650	7650	7550
9	ASRI	348	338	336	342	344	352	348	352	346	342
10	BBKP	310	306	302	308	312	324	320	316	318	310
11	BBNI	9750	9650	9650	9650	9700	9850	9675	9800	9800	9600
12	BBRI	4320	4300	4310	4350	4340	4460	4440	4430	4400	4330
13	BBTN	2448	2377	2418	2449	2580	2620	2600	2630	2550	2450
14	BDMN	9800	10000	9825	9800	9425	8580	8460	8490	8220	8550
15	BEST	292	274	278	280	278	303	301	315	321	308
16	BJBR	2070	2050	2050	2060	2050	2030	2020	2030	1995	2000
17	BJTM	675	675	670	675	675	680	675	685	690	690
18	BKSL	110	108	107	109	111	110	109	110	110	110
19	BMRI	7600	7400	7325	7350	7625	7800	7750	7675	7675	7650
20	BMTR	354	352	346	348	360	376	370	391	404	404
21	BNGA	1075	1080	1030	1060	1060	1075	1070	1100	1100	1090
22	BNLI	970	970	960	935	940	970	960	970	975	955
23	BRPT	3967	3973	4090	4065	4040	4090	4020	4030	4120	4110
24	BSDE	1410	1420	1425	1390	1410	1445	1450	1460	1470	1395
25	BTPN	3630	3680	3670	3670	3700	3710	3660	3700	3720	3720
26	BUMI	117	112	110	112	113	116	115	127	122	123
27	CLEO	274	274	272	274	274	272	280	286	286	284
28	CPIN	6563	6262	5888	6045	6175	5781	5863	5922	5565	5200
29	CTRA	1130	1130	1115	1135	1160	1245	1185	1220	1185	1130
30	DMAS	246	238	238	250	246	262	264	266	264	254
31	DOID	580	580	575	570	570	575	570	605	595	575
32	ERAA	857	844	826	808	800	1531	1485	1578	1651	1605
33	ESSA	1378	1359	1324	1284	1289	370	364	382	386	376
34	EXCL	2919	2925	1997	2853	2760	2827	2783	2918	2864	2860
35	GGRM	78150	77525	77525	79500	82425	79100	76400	78800	81700	80000
36	GJTL	680	665	660	675	670	675	680	705	700	685

No.	Kode	H-5	H-4	H-3	H-2	H-1	H+1	H+2	H+3	H+4	H+5
37	HMSP	3600	3530	3610	3700	3730	3626	3437	3458	3439	3390
38	HOKI	600	625	620	610	610	620	610	620	620	610
39	HRUM	1380	1360	1325	1285	1290	1280	1260	1285	1350	1365
40	ICBP	9375	9050	9050	9050	9075	9100	9025	9200	9200	9075
41	IMAS	2570	2570	2550	2550	2600	2675	2601	2788	2824	2770
42	INCO	3270	3370	3350	3370	3280	3153	3130	3186	3103	3000
43	INDF	6525	6175	6325	6400	6450	6275	6250	6350	6325	6250
44	INDY	1790	1730	1740	1715	1720	1660	1640	1720	1735	1720
45	INKP	8375	8050	8025	7925	7775	7431	7151	7291	7208	7100
46	INTP	22500	21800	21100	20975	21500	21850	21250	21175	21225	21050
47	ISAT	2590	2550	2730	2710	2710	2717	2683	2609	2515	2480
48	ITMG	19700	20000	20425	20200	20050	19725	19675	20125	20200	20225
49	JSMR	6050	6000	6000	6125	6100	6050	5975	5975	6100	6050
50	KLBF	1540	1515	1495	1495	1495	1495	1480	1500	1510	1470
51	LINK	4250	4250	4220	4300	4230	4230	4190	4200	4200	4330
52	LPKR	306	306	308	316	318	330	328	330	330	328
53	LPPF	3878	3861	3744	3697	3590	3784	3913	3967	3938	4050
54	LSIP	1140	1120	1110	1140	1165	1146	1095	1118	1067	1070
55	MAIN	1280	1290	1240	1300	1265	1197	1204	1230	1193	1110
56	MAPI	970	960	960	975	985	1000	940	960	965	965
57	MEDC	870	855	840	840	840	835	870	910	905	890
58	MIKA	2030	2050	2040	2010	2000	1995	2000	1995	2030	2010
59	MNCN	820	810	790	830	845	873	828	866	903	945
60	MYOR	2540	2540	2540	2550	2550	2540	2510	2520	2530	2540
61	PBRX	550	545	545	540	535	540	530	530	525	520
62	PGAS	2290	2250	2280	2280	2360	2360	2290	2390	2390	2340
63	PNBN	1367	1326	1265	1255	1270	1290	1300	1300	1275	1290
64	PTBA	4030	4010	4030	3970	3980	3950	4050	4050	4130	4030
65	PTPP	2307	2262	2258	2314	2390	2490	2430	2460	2450	2340
66	PTRO	1790	1790	1790	1780	1820	1866	1887	1893	1899	1915
67	PWON	740	700	730	720	720	740	715	720	745	730
68	RALS	1800	1800	1800	1800	1775	1825	1765	1765	1780	1760
69	SCMA	1765	1725	1730	1720	1745	1735	1695	1680	1710	1710
70	SILO	3950	3940	3960	3980	3990	4000	4000	4000	3990	4000
71	SIMP	438	436	426	420	424	426	428	428	418	414
72	SMDR	318	316	312	308	314	316	316	320	318	324
73	SMGR	14300	13650	13000	12825	13325	13725	13175	13725	13450	13350
74	SMRA	1170	1165	1190	1160	1170	1210	1165	1195	1180	1130
75	SMSM	1617	1546	1480	1505	1515	1620	1575	1535	1535	1505
76	SRIL	336	336	336	336	334	336	334	336	336	334

No.	Kode	H-5	H-4	H-3	H-2	H-1	H+1	H+2	H+3	H+4	H+5
77	SSIA	555	560	560	555	570	689	666	659	652	640
78	SSMS	1055	1050	1045	1055	1050	1050	1045	1070	1090	1080
79	TBIG	4020	3850	3800	3820	3820	3770	3660	3650	3700	3620
80	TBLA	865	865	855	860	870	870	840	855	840	830
81	TINS	1400	1370	1320	1350	1345	1365	1335	1395	1360	1295
82	TKIM	10600	10325	10550	10500	10475	10039	9749	9982	9816	9475
83	TLKM	3950	3870	3830	3830	3870	3860	3780	3850	3840	3830
84	TOPS	729	733	732	726	780	735	720	700	725	750
85	TOWR	745	745	720	725	730	720	695	710	720	710
86	TPIA	5250	5225	5225	5225	5250	5250	5100	5025	5025	5100
87	UNTR	26050	25450	25625	25950	26425	25993	26014	27157	27528	27675
88	UNVR	49300	48500	49450	48800	49400	49400	48275	49250	48650	46400
89	WIKA	2220	2180	2130	2240	2330	2420	2380	2420	2400	2310
90	WOOD	852	839	821	803	795	785	760	765	800	805
91	WSBP	410	409	424	431	442	442	442	448	442	432
92	WSKT	1994	1998	2002	2061	2110	2160	2120	2160	2150	2080
93	WTON	615	610	605	625	650	635	625	650	645	630



Lampiran 03.
Data Actual Return Saham Sebelum Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H-5		Actual Return	H-4		Actual Return	H-3		Actual Return	H-2		Actual Return	H-1		Actual Return
		Prev	Close		Prev	Close		Prev	Close		Prev	Close		Prev	Close	
1	ACES	1745	1860	0.0659	1860	1820	-0.0215	1820	1775	-0.0247	1775	1755	-0.0113	1755	1680	-0.0427
2	ADHI	1685	1685	0.0000	1685	1635	-0.0297	1635	1610	-0.0153	1610	1695	0.0528	1695	1770	0.0442
3	ADRO	1295	1315	0.0154	1315	1300	-0.0114	1300	1300	0.0000	1300	1285	-0.0115	1285	1305	0.0156
4	AGRO	336	342	0.0179	342	340	-0.0058	340	332	-0.0235	332	328	-0.0120	328	330	0.0061
5	AKRA	4720	4870	0.0318	4870	4890	0.0041	4890	4720	-0.0348	4720	4700	-0.0042	4700	4610	-0.0191
6	ANTM	900	895	-0.0056	895	895	0.0000	895	880	-0.0168	880	885	0.0057	885	895	0.0113
7	APLN	173	171	-0.0116	171	169	-0.0117	169	172	0.0178	172	171	-0.0058	171	171	0.0000
8	ASII	7700	7675	-0.0032	7675	7550	-0.0163	7550	7475	-0.0099	7475	7600	0.0167	7600	7750	0.0197
9	ASRI	354	348	-0.0169	348	338	-0.0287	338	336	-0.0059	336	342	0.0179	342	344	0.0058
10	BBKP	312	310	-0.0064	310	306	-0.0129	306	302	-0.0131	302	308	0.0199	308	312	0.0130
11	BBNI	9675	9750	0.0078	9750	9650	-0.0103	9650	9650	0.0000	9650	9650	0.0000	9650	9700	0.0052
12	BBRI	4310	4320	0.0023	4320	4300	-0.0046	4300	4310	0.0023	4310	4350	0.0093	4350	4340	-0.0023
13	BBTN	2407	2448	0.0170	2448	2377	-0.0290	2377	2418	0.0172	2418	2449	0.0128	2449	2580	0.0535
14	BDMN	9550	9800	0.0262	9800	10000	0.0204	10000	9825	-0.0175	9825	9800	-0.0025	9800	9425	-0.0383
15	BEST	290	292	0.0069	292	274	-0.0616	274	278	0.0146	278	280	0.0072	280	278	-0.0071
16	BJBR	2070	2070	0.0000	2070	2050	-0.0097	2050	2050	0.0000	2050	2060	0.0049	2060	2050	-0.0049
17	BJTM	670	675	0.0075	675	675	0.0000	675	670	-0.0074	670	675	0.0075	675	675	0.0000
18	BKSL	110	110	0.0000	110	108	-0.0182	108	107	-0.0093	107	109	0.0187	109	111	0.0183
19	BMRI	7650	7600	-0.0065	7600	7400	-0.0263	7400	7325	-0.0101	7325	7350	0.0034	7350	7625	0.0374
20	BMTR	358	354	-0.0112	354	352	-0.0056	352	346	-0.0170	346	348	0.0058	348	360	0.0345
21	BNGA	1090	1075	-0.0138	1075	1080	0.0047	1080	1030	-0.0463	1030	1060	0.0291	1060	1060	0.0000
22	BNLI	990	970	-0.0202	970	970	0.0000	970	960	-0.0103	960	935	-0.0260	935	940	0.0053
23	BRPT	3787	3967	0.0475	3967	3973	0.0015	3973	4090	0.0294	4090	4065	-0.0061	4065	4040	-0.0062
24	BSDE	1470	1410	-0.0408	1410	1420	0.0071	1420	1425	0.0035	1425	1390	-0.0246	1390	1410	0.0144
25	BTPN	3600	3630	0.0083	3630	3680	0.0138	3680	3670	-0.0027	3670	3670	0.0000	3670	3700	0.0082
26	BUMI	116	117	0.0086	117	112	-0.0427	112	110	-0.0179	110	112	0.0182	112	113	0.0089
27	CLEO	276	274	-0.0072	274	274	0.0000	274	272	-0.0073	272	274	0.0074	274	274	0.0000
28	CPIN	6712	6563	-0.0222	6563	6262	-0.0459	6262	5888	-0.0597	5888	6045	0.0267	6045	6175	0.0215
29	CTRA	1145	1130	-0.0131	1130	1130	0.0000	1130	1115	-0.0133	1115	1135	0.0179	1135	1160	0.0220
30	DMAS	230	246	0.0696	246	238	-0.0325	238	238	0.0000	238	250	0.0504	250	246	-0.0160
31	DOID	575	580	0.0087	580	580	0.0000	580	575	-0.0086	575	570	-0.0087	570	570	0.0000
32	ERAA	861	857	-0.0046	857	844	-0.0152	844	826	-0.0213	826	808	-0.0218	808	800	-0.0099
33	ESSA	1393	1378	-0.0108	1378	1359	-0.0138	1359	1324	-0.0258	1324	1284	-0.0302	1284	1289	0.0039
34	EXCL	2946	2919	-0.0092	2919	2925	0.0021	2925	1997	-0.3173	1997	2853	0.4286	2853	2760	-0.0326
35	GGRM	79300	78150	-0.0145	78150	77525	-0.0080	77525	77525	0.0000	77525	79500	0.0255	79500	82425	0.0368

No.	Kode	H-5		Actual Return	H-4		Actual Return	H-3		Actual Return	H-2		Actual Return	H-1		Actual Return
		Prev	Close		Prev	Close		Prev	Close		Prev	Close		Prev	Close	
36	GJTL	680	680	0.0000	680	665	-0.0221	665	660	-0.0075	660	675	0.0227	675	670	-0.0074
37	HMSP	3600	3600	0.0000	3600	3530	-0.0194	3530	3610	0.0227	3610	3700	0.0249	3700	3730	0.0081
38	HOKI	610	600	-0.0164	600	625	0.0417	625	620	-0.0080	620	610	-0.0161	610	610	0.0000
39	HRUM	1395	1380	-0.0108	1380	1360	-0.0145	1360	1325	-0.0257	1325	1285	-0.0302	1285	1290	0.0039
40	ICBP	9275	9375	0.0108	9375	9050	-0.0347	9050	9050	0.0000	9050	9050	0.0000	9050	9075	0.0028
41	IMAS	2600	2570	-0.0115	2570	2570	0.0000	2570	2550	-0.0078	2550	2550	0.0000	2550	2600	0.0196
42	INCO	3340	3270	-0.0210	3270	3370	0.0306	3370	3350	-0.0059	3350	3370	0.0060	3370	3280	-0.0267
43	INDF	6550	6525	-0.0038	6525	6175	-0.0536	6175	6325	0.0243	6325	6400	0.0119	6400	6450	0.0078
44	INDY	1770	1790	0.0113	1790	1730	-0.0335	1730	1740	0.0058	1740	1715	-0.0144	1715	1720	0.0029
45	INKP	8575	8375	-0.0233	8375	8050	-0.0388	8050	8025	-0.0031	8025	7925	-0.0125	7925	7775	-0.0189
46	INTP	22325	22500	0.0078	22500	21800	-0.0311	21800	21100	-0.0321	21100	20975	-0.0059	20975	21500	0.0250
47	ISAT	2600	2590	-0.0038	2590	2550	-0.0154	2550	2730	0.0706	2730	2710	-0.0073	2710	2710	0.0000
48	ITMG	19750	19700	-0.0025	19700	20000	0.0152	20000	20425	0.0213	20425	20200	-0.0110	20200	20050	-0.0074
49	JSMR	6175	6050	-0.0202	6050	6000	-0.0083	6000	6000	0.0000	6000	6125	0.0208	6125	6100	-0.0041
50	KLBF	1540	1540	0.0000	1540	1515	-0.0162	1515	1495	-0.0132	1495	1495	0.0000	1495	1495	0.0000
51	LINK	4250	4250	0.0000	4250	4250	0.0000	4250	4220	-0.0071	4220	4300	0.0190	4300	4230	-0.0163
52	LPKR	306	306	0.0000	306	306	0.0000	306	308	0.0065	308	316	0.0260	316	318	0.0063
53	LPPF	3905	3878	-0.0069	3878	3861	-0.0044	3861	3744	-0.0303	3744	3697	-0.0126	3697	3590	-0.0289
54	LSIP	1180	1140	-0.0339	1140	1120	-0.0175	1120	1110	-0.0089	1110	1140	0.0270	1140	1165	0.0219
55	MAIN	1315	1280	-0.0266	1280	1290	0.0078	1290	1240	-0.0388	1240	1300	0.0484	1300	1265	-0.0269
56	MAPI	965	970	0.0052	970	960	-0.0103	960	960	0.0000	960	975	0.0156	975	985	0.0103
57	MEDC	850	870	0.0235	870	855	-0.0172	855	840	-0.0175	840	840	0.0000	840	840	0.0000
58	MIKA	1970	2030	0.0305	2030	2050	0.0099	2050	2040	-0.0049	2040	2010	-0.0147	2010	2000	-0.0050
59	MNCN	805	820	0.0186	820	810	-0.0122	810	790	-0.0247	790	830	0.0506	830	845	0.0181
60	MYOR	2540	2540	0.0000	2540	2540	0.0000	2540	2540	0.0000	2540	2550	0.0039	2550	2550	0.0000
61	PBRX	550	550	0.0000	550	545	-0.0091	545	545	0.0000	545	540	-0.0092	540	535	-0.0093
62	PGAS	2290	2290	0.0000	2290	2250	-0.0175	2250	2280	0.0133	2280	2280	0.0000	2280	2360	0.0351
63	PNBN	1378	1367	-0.0080	1367	1326	-0.0300	1326	1265	-0.0460	1265	1255	-0.0079	1255	1270	0.0120
64	PTBA	4070	4030	-0.0098	4030	4010	-0.0050	4010	4030	0.0050	4030	3970	-0.0149	3970	3980	0.0025
65	PTPP	2241	2307	0.0295	2307	2262	-0.0195	2262	2258	-0.0018	2258	2314	0.0248	2314	2390	0.0328
66	PTRO	1790	1790	0.0000	1790	1790	0.0000	1790	1790	0.0000	1790	1780	-0.0056	1780	1820	0.0225
67	PWON	750	740	-0.0133	740	700	-0.0541	700	730	0.0429	730	720	-0.0137	720	720	0.0000
68	RALS	1790	1800	0.0056	1800	1800	0.0000	1800	1800	0.0000	1800	1800	0.0000	1800	1775	-0.0139
69	SCMA	1690	1765	0.0444	1765	1725	-0.0227	1725	1730	0.0029	1730	1720	-0.0058	1720	1745	0.0145
70	SILO	3900	3950	0.0128	3950	3940	-0.0025	3940	3960	0.0051	3960	3980	0.0051	3980	3990	0.0025
71	SIMP	444	438	-0.0135	438	436	-0.0046	436	426	-0.0229	426	420	-0.0141	420	424	0.0095
72	SMDR	318	318	0.0000	318	316	-0.0063	316	312	-0.0127	312	308	-0.0128	308	314	0.0195
73	SMGR	13950	14300	0.0251	14300	13650	-0.0455	13650	13000	-0.0476	13000	12825	-0.0135	12825	13325	0.0390
74	SMRA	1170	1170	0.0000	1170	1165	-0.0043	1165	1190	0.0215	1190	1160	-0.0252	1160	1170	0.0086

No.	Kode	H-5		Actual Return	H-4		Actual Return	H-3		Actual Return	H-2		Actual Return	H-1		Actual Return
		Prev	Close		Prev	Close		Prev	Close		Prev	Close		Prev	Close	
75	SMSM	1628	1617	-0.0068	1617	1546	-0.0439	1546	1480	-0.0427	1480	1505	0.0169	1505	1515	0.0066
76	SRIL	338	336	-0.0059	336	336	0.0000	336	336	0.0000	336	336	0.0000	336	334	-0.0060
77	SSIA	560	555	-0.0089	555	560	0.0090	560	560	0.0000	560	555	-0.0089	555	570	0.0270
78	SSMS	1050	1055	0.0048	1055	1050	-0.0047	1050	1045	-0.0048	1045	1055	0.0096	1055	1050	-0.0047
79	TBIG	3920	4020	0.0255	4020	3850	-0.0423	3850	3800	-0.0130	3800	3820	0.0053	3820	3820	0.0000
80	TBLA	890	865	-0.0281	865	865	0.0000	865	855	-0.0116	855	860	0.0058	860	870	0.0116
81	TINS	1400	1400	0.0000	1400	1370	-0.0214	1370	1320	-0.0365	1320	1350	0.0227	1350	1345	-0.0037
82	TKIM	10525	10600	0.0071	10600	10325	-0.0259	10325	10550	0.0218	10550	10500	-0.0047	10500	10475	-0.0024
83	TLKM	3970	3950	-0.0050	3950	3870	-0.0203	3870	3830	-0.0103	3830	3830	0.0000	3830	3870	0.0104
84	TOPS	740	729	-0.0149	729	733	0.0055	733	732	-0.0014	732	726	-0.0082	726	780	0.0744
85	TOWR	760	745	-0.0197	745	745	0.0000	745	720	-0.0336	720	725	0.0069	725	730	0.0069
86	TPIA	5250	5250	0.0000	5250	5225	-0.0048	5225	5225	0.0000	5225	5225	0.0000	5225	5250	0.0048
87	UNTR	26425	26050	-0.0142	26050	25450	-0.0230	25450	25625	0.0069	25625	25950	0.0127	25950	26425	0.0183
88	UNVR	49000	49300	0.0061	49300	48500	-0.0162	48500	49450	0.0196	49450	48800	-0.0131	48800	49400	0.0123
89	WIKA	2210	2220	0.0045	2220	2180	-0.0180	2180	2130	-0.0229	2130	2240	0.0516	2240	2330	0.0402
90	WOOD	855	852	-0.0035	852	839	-0.0153	839	821	-0.0215	821	803	-0.0219	803	795	-0.0100
91	WSBP	417	410	-0.0168	410	409	-0.0024	409	424	0.0367	424	431	0.0165	431	442	0.0255
92	WSKT	1985	1994	0.0045	1994	1998	0.0020	1998	2002	0.0020	2002	2061	0.0295	2061	2110	0.0238
93	WTON	620	615	-0.0081	615	610	-0.0081	610	605	-0.0082	605	625	0.0331	625	650	0.0400



Lampiran 04.
Data Actual Return Saham Sesudah Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H+1		Actual Return	H+2		Actual Return	H+3		Actual Return	H+4		Actual Return	H+5		Actual Return
		Prev	Close		Prev	Close		Prev	Close		Prev	Close		Prev	Close	
1	ACES	1680	1635	-0.0268	1635	1660	0.0153	1660	1625	-0.0211	1625	1630	0.0031	1630	1600	-0.0184
2	ADHI	1770	1800	0.0169	1800	1770	-0.0167	1770	1790	0.0113	1790	1780	-0.0056	1780	1720	-0.0337
3	ADRO	1305	1295	-0.0077	1295	1270	-0.0193	1270	1305	0.0276	1305	1305	0.0000	1305	1290	-0.0115
4	AGRO	330	330	0.0000	330	326	-0.0121	326	324	-0.0061	324	324	0.0000	324	320	-0.0123
5	AKRA	4610	4750	0.0304	4750	4780	0.0063	4780	4740	-0.0084	4740	4730	-0.0021	4730	4590	-0.0296
6	ANTM	895	885	-0.0112	885	855	-0.0339	855	890	0.0409	890	880	-0.0112	880	870	-0.0114
7	APLN	171	177	0.0351	177	177	0.0000	177	177	0.0000	177	179	0.0113	179	175	-0.0223
8	ASII	7750	7850	0.0129	7850	7525	-0.0414	7525	7650	0.0166	7650	7650	0.0000	7650	7550	-0.0131
9	ASRI	344	352	0.0233	352	348	-0.0114	348	352	0.0115	352	346	-0.0170	346	342	-0.0116
10	BBKP	312	324	0.0385	324	320	-0.0123	320	316	-0.0125	316	318	0.0063	318	310	-0.0252
11	BBNI	9700	9850	0.0155	9850	9675	-0.0178	9675	9800	0.0129	9800	9800	0.0000	9800	9600	-0.0204
12	BBRI	4340	4460	0.0276	4460	4440	-0.0045	4440	4430	-0.0023	4430	4400	-0.0068	4400	4330	-0.0159
13	BBTN	2580	2620	0.0155	2620	2600	-0.0076	2600	2630	0.0115	2630	2550	-0.0304	2550	2450	-0.0392
14	BDMN	9397	8580	-0.0869	8580	8460	-0.0140	8460	8490	0.0035	8490	8220	-0.0318	8220	8550	0.0401
15	BEST	289	303	0.0484	303	301	-0.0066	301	315	0.0465	315	321	0.0190	321	308	-0.0405
16	BJBR	2050	2030	-0.0098	2030	2020	-0.0049	2020	2030	0.0050	2030	1995	-0.0172	1995	2000	0.0025
17	BJTM	675	680	0.0074	680	675	-0.0074	675	685	0.0148	685	690	0.0073	690	690	0.0000
18	BKSL	111	110	-0.0090	110	109	-0.0091	109	110	0.0092	110	110	0.0000	110	110	0.0000
19	BMRI	7625	7800	0.0230	7800	7750	-0.0064	7750	7675	-0.0097	7675	7675	0.0000	7675	7650	-0.0033
20	BMTR	377	376	-0.0027	376	370	-0.0160	370	391	0.0568	391	404	0.0332	404	404	0.0000
21	BNGA	1060	1075	0.0142	1075	1070	-0.0047	1070	1100	0.0280	1100	1100	0.0000	1100	1090	-0.0091
22	BNLI	940	970	0.0319	970	960	-0.0103	960	970	0.0104	970	975	0.0052	975	955	-0.0205
23	BRPT	4040	4090	0.0124	4090	4020	-0.0171	4020	4030	0.0025	4030	4120	0.0223	4120	4110	-0.0024
24	BSDE	1410	1445	0.0248	1445	1450	0.0035	1450	1460	0.0069	1460	1470	0.0068	1470	1395	-0.0510
25	BTPN	3700	3710	0.0027	3710	3660	-0.0135	3660	3700	0.0109	3700	3720	0.0054	3720	3720	0.0000
26	BUMI	117	116	-0.0085	116	115	-0.0086	115	127	0.1043	127	122	-0.0394	122	123	0.0082
27	CLEO	274	272	-0.0073	272	280	0.0294	280	286	0.0214	286	286	0.0000	286	284	-0.0070
28	CPIN	5865	5781	-0.0143	5781	5863	0.0142	5863	5922	0.0101	5922	5565	-0.0603	5565	5200	-0.0656
29	CTRA	1160	1245	0.0733	1245	1185	-0.0482	1185	1220	0.0295	1220	1185	-0.0287	1185	1130	-0.0464
30	DMAS	246	262	0.0650	262	264	0.0076	264	266	0.0076	266	264	-0.0075	264	254	-0.0379
31	DOID	570	575	0.0088	575	570	-0.0087	570	605	0.0614	605	595	-0.0165	595	575	-0.0336
32	ERAA	1532	1531	-0.0007	1531	1485	-0.0300	1485	1578	0.0626	1578	1651	0.0463	1651	1605	-0.0279
33	ESSA	370	370	0.0000	370	364	-0.0162	364	382	0.0495	382	386	0.0105	386	376	-0.0259
34	EXCL	2733	2827	0.0344	2827	2783	-0.0156	2783	2918	0.0485	2918	2864	-0.0185	2864	2860	-0.0014
35	GGRM	82425	79100	-0.0403	79100	76400	-0.0341	76400	78800	0.0314	78800	81700	0.0368	81700	80000	-0.0208

No.	Kode	H+1		Actual Return	H+2		Actual Return	H+3		Actual Return	H+4		Actual Return	H+5		Actual Return
		Prev	Close		Prev	Close		Prev	Close		Prev	Close		Prev	Close	
36	GJTL	670	675	0.0075	675	680	0.0074	680	705	0.0368	705	700	-0.0071	700	685	-0.0214
37	HMSP	3725	3626	-0.0266	3626	3437	-0.0521	3437	3458	0.0061	3458	3439	-0.0055	3439	3390	-0.0142
38	HOKI	610	620	0.0164	620	610	-0.0161	610	620	0.0164	620	620	0.0000	620	610	-0.0161
39	HRUM	1290	1280	-0.0078	1280	1260	-0.0156	1260	1285	0.0198	1285	1350	0.0506	1350	1365	0.0111
40	ICBP	9075	9100	0.0028	9100	9025	-0.0082	9025	9200	0.0194	9200	9200	0.0000	9200	9075	-0.0136
41	IMAS	2618	2675	0.0218	2675	2601	-0.0277	2601	2788	0.0719	2788	2824	0.0129	2824	2770	-0.0191
42	INCO	3245	3153	-0.0284	3153	3130	-0.0073	3130	3186	0.0179	3186	3103	-0.0261	3103	3000	-0.0332
43	INDF	6450	6275	-0.0271	6275	6250	-0.0040	6250	6350	0.0160	6350	6325	-0.0039	6325	6250	-0.0119
44	INDY	1720	1660	-0.0349	1660	1640	-0.0120	1640	1720	0.0488	1720	1735	0.0087	1735	1720	-0.0086
45	INKP	7685	7431	-0.0331	7431	7151	-0.0377	7151	7291	0.0196	7291	7208	-0.0114	7208	7100	-0.0150
46	INTP	21500	21850	0.0163	21850	21250	-0.0275	21250	21175	-0.0035	21175	21225	0.0024	21225	21050	-0.0082
47	ISAT	2682	2717	0.0130	2717	2683	-0.0125	2683	2609	-0.0276	2609	2515	-0.0360	2515	2480	-0.0139
48	ITMG	20050	19725	-0.0162	19725	19675	-0.0025	19675	20125	0.0229	20125	20200	0.0037	20200	20225	0.0012
49	JSMR	6100	6050	-0.0082	6050	5975	-0.0124	5975	5975	0.0000	5975	6100	0.0209	6100	6050	-0.0082
50	KLBF	1495	1495	0.0000	1495	1480	-0.0100	1480	1500	0.0135	1500	1510	0.0067	1510	1470	-0.0265
51	LINK	4230	4230	0.0000	4230	4190	-0.0095	4190	4200	0.0024	4200	4200	0.0000	4200	4330	0.0310
52	LPKR	318	330	0.0377	330	328	-0.0061	328	330	0.0061	330	330	0.0000	330	328	-0.0061
53	LPPF	3769	3784	0.0040	3784	3913	0.0341	3913	3967	0.0138	3967	3938	-0.0073	3938	4050	0.0284
54	LSIP	1147	1146	-0.0009	1146	1095	-0.0445	1095	1118	0.0210	1118	1067	-0.0456	1067	1070	0.0028
55	MAIN	1229	1197	-0.0260	1197	1204	0.0058	1204	1230	0.0216	1230	1193	-0.0301	1193	1110	-0.0696
56	MAPI	985	1000	0.0152	1000	940	-0.0600	940	960	0.0213	960	965	0.0052	965	965	0.0000
57	MEDC	840	835	-0.0060	835	870	0.0419	870	910	0.0460	910	905	-0.0055	905	890	-0.0166
58	MIKA	2000	1995	-0.0025	1995	2000	0.0025	2000	1995	-0.0025	1995	2030	0.0175	2030	2010	-0.0099
59	MNCN	887	873	-0.0158	873	828	-0.0515	828	866	0.0459	866	903	0.0427	903	945	0.0465
60	MYOR	2550	2540	-0.0039	2540	2510	-0.0118	2510	2520	0.0040	2520	2530	0.0040	2530	2540	0.0040
61	PBRX	535	540	0.0093	540	530	-0.0185	530	530	0.0000	530	525	-0.0094	525	520	-0.0095
62	PGAS	2360	2360	0.0000	2360	2290	-0.0297	2290	2390	0.0437	2390	2390	0.0000	2390	2340	-0.0209
63	PNBN	1270	1290	0.0157	1290	1300	0.0078	1300	1300	0.0000	1300	1275	-0.0192	1275	1290	0.0118
64	PTBA	3980	3950	-0.0075	3950	4050	0.0253	4050	4050	0.0000	4050	4130	0.0198	4130	4030	-0.0242
65	PTPP	2390	2490	0.0418	2490	2430	-0.0241	2430	2460	0.0123	2460	2450	-0.0041	2450	2340	-0.0449
66	PTRO	1815	1866	0.0281	1866	1887	0.0113	1887	1893	0.0032	1893	1899	0.0032	1899	1915	0.0084
67	PWON	720	740	0.0278	740	715	-0.0338	715	720	0.0070	720	745	0.0347	745	730	-0.0201
68	RALS	1775	1825	0.0282	1825	1765	-0.0329	1765	1765	0.0000	1765	1780	0.0085	1780	1760	-0.0112
69	SCMA	1745	1735	-0.0057	1735	1695	-0.0231	1695	1680	-0.0088	1680	1710	0.0179	1710	1710	0.0000
70	SILO	3990	4000	0.0025	4000	4000	0.0000	4000	4000	0.0000	4000	3990	-0.0025	3990	4000	0.0025
71	SIMP	424	426	0.0047	426	428	0.0047	428	428	0.0000	428	418	-0.0234	418	414	-0.0096
72	SMDR	314	316	0.0064	316	316	0.0000	316	320	0.0127	320	318	-0.0063	318	324	0.0189
73	SMGR	13325	13725	0.0300	13725	13175	-0.0401	13175	13725	0.0417	13725	13450	-0.0200	13450	13350	-0.0074
74	SMRA	1170	1210	0.0342	1210	1165	-0.0372	1165	1195	0.0258	1195	1180	-0.0126	1180	1130	-0.0424

No.	Kode	H+1		Actual Return	H+2		Actual Return	H+3		Actual Return	H+4		Actual Return	H+5		Actual Return
		Prev	Close		Prev	Close		Prev	Close		Prev	Close		Prev	Close	
75	SMSM	1515	1620	0.0693	1620	1575	-0.0278	1575	1535	-0.0254	1535	1535	0.0000	1535	1505	-0.0195
76	SRIL	334	336	0.0060	336	334	-0.0060	334	336	0.0060	336	336	0.0000	336	334	-0.0060
77	SSIA	600	689	0.1483	689	666	-0.0334	666	659	-0.0105	659	652	-0.0106	652	640	-0.0184
78	SSMS	1050	1050	0.0000	1050	1045	-0.0048	1045	1070	0.0239	1070	1090	0.0187	1090	1080	-0.0092
79	TBIG	3820	3770	-0.0131	3770	3660	-0.0292	3660	3650	-0.0027	3650	3700	0.0137	3700	3620	-0.0216
80	TBLA	870	870	0.0000	870	840	-0.0345	840	855	0.0179	855	840	-0.0175	840	830	-0.0119
81	TINS	1345	1365	0.0149	1365	1335	-0.0220	1335	1395	0.0449	1395	1360	-0.0251	1360	1295	-0.0478
82	TKIM	10428	10039	-0.0373	10039	9749	-0.0289	9749	9982	0.0239	9982	9816	-0.0166	9816	9475	-0.0347
83	TLKM	3870	3860	-0.0026	3860	3780	-0.0207	3780	3850	0.0185	3850	3840	-0.0026	3840	3830	-0.0026
84	TOPS	780	735	-0.0577	735	720	-0.0204	720	700	-0.0278	700	725	0.0357	725	750	0.0345
85	TOWR	730	720	-0.0137	720	695	-0.0347	695	710	0.0216	710	720	0.0141	720	710	-0.0139
86	TPIA	5250	5250	0.0000	5250	5100	-0.0286	5100	5025	-0.0147	5025	5025	0.0000	5025	5100	0.0149
87	UNTR	26320	25993	-0.0124	25993	26014	0.0008	26014	27157	0.0439	27157	27528	0.0137	27528	27675	0.0053
88	UNVR	49400	49400	0.0000	49400	48275	-0.0228	48275	49250	0.0202	49250	48650	-0.0122	48650	46400	-0.0462
89	WIKA	2330	2420	0.0386	2420	2380	-0.0165	2380	2420	0.0168	2420	2400	-0.0083	2400	2310	-0.0375
90	WOOD	795	785	-0.0126	785	760	-0.0318	760	765	0.0066	765	800	0.0458	800	805	0.0063
91	WSBP	442	442	0.0000	442	442	0.0000	442	448	0.0136	448	442	-0.0134	442	432	-0.0226
92	WSKT	2110	2160	0.0237	2160	2120	-0.0185	2120	2160	0.0189	2160	2150	-0.0046	2150	2080	-0.0326
93	WTON	650	635	-0.0231	635	625	-0.0157	625	650	0.0400	650	645	-0.0077	645	630	-0.0233



No.	Kode	H-5		Expected Return	H-4		Expected Return	H-3		Expected Return	H-2		Expected Return	H-1		Expected Return
		Prev	Close		Prev	Close		Prev	Close		Prev	Close		Prev	Close	
75	SMSM	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
76	SRIL	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
77	SSIA	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
78	SSMS	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
79	TBIG	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
80	TBLA	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
81	TINS	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
82	TKIM	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
83	TLKM	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
84	TOPS	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
85	TOWR	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
86	TPIA	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
87	UNTR	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
88	UNVR	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
89	WIKA	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
90	WOOD	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
91	WSBP	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
92	WSKT	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906
93	WTON	1322.894	1316.686	-0.00469	1316.686	1304.83	-0.00900	1304.83	1303.942	-0.00068	1303.942	1309.979	0.00463	1309.979	1321.844	0.00906



No.	Kode	H+1		Expected Return	H+2		Expected Return	H+3		Expected Return	H+4		Expected Return	H+5		Expected Return
		Prev	Close		Prev	Close		Prev	Close		Prev	Close		Prev	Close	
75	SMSM	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
76	SRIL	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
77	SSIA	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
78	SSMS	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
79	TBIG	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
80	TBLA	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
81	TINS	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
82	TKIM	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
83	TLKM	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
84	TOPS	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
85	TOWR	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
86	TPIA	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
87	UNTR	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
88	UNVR	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
89	WIKA	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
90	WOOD	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
91	WSBP	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
92	WSKT	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375
93	WTON	1321.844	1327.087	0.00397	1327.087	1304.302	-0.01717	1304.302	1317.006	0.00974	1317.006	1313.066	-0.00299	1313.066	1295.013	-0.01375



Lampiran 07.
Data Abnormal Return Saham Sebelum Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H-5	H-4	H-3	H-2	H-1	Rata-rata
1	ACES	0.070595	-0.012501	-0.024045	-0.015897	-0.051792	-0.006728
2	ADHI	0.004693	-0.020669	-0.014610	0.048165	0.035190	0.010554
3	ADRO	0.020137	-0.002402	0.000681	-0.016168	0.006507	0.001751
4	AGRO	0.022550	0.003156	-0.022849	-0.016678	-0.002960	-0.003356
5	AKRA	0.036472	0.013111	-0.034084	-0.008867	-0.028206	-0.004315
6	ANTM	-0.000863	0.009004	-0.016079	0.001052	0.002242	-0.000929
7	APLN	-0.006868	-0.002691	0.018432	-0.010444	-0.009057	-0.002126
8	ASII	0.001446	-0.007282	-0.009253	0.012093	0.010679	0.001537
9	ASRI	-0.012256	-0.019731	-0.005237	0.013227	-0.003209	-0.005441
10	BBKP	-0.001718	-0.003899	-0.012391	0.015238	0.003930	0.000232
11	BBNI	0.012445	-0.001252	0.000681	-0.004630	-0.003876	0.000673
12	BBRI	0.007013	0.004375	0.003006	0.004651	-0.011356	0.001538
13	BBTN	0.021726	-0.019999	0.017929	0.008191	0.044434	0.014456
14	BDMN	0.030871	0.029413	-0.016819	-0.007174	-0.047323	-0.002207
15	BEST	0.011589	-0.052639	0.015279	0.002564	-0.016200	-0.007881
16	BJBR	0.004693	-0.000657	0.000681	0.000248	-0.013912	-0.001790
17	BJTM	0.012155	0.009004	-0.006727	0.002833	-0.009057	0.001642
18	BKSL	0.004693	-0.009177	-0.008579	0.014062	0.009291	0.002058
19	BMRI	-0.001843	-0.017311	-0.009455	-0.001217	0.028358	-0.000294
20	BMTR	-0.006480	0.003355	-0.016365	0.001151	0.025425	0.001417
21	BNGA	-0.009069	0.013656	-0.045616	0.024496	-0.009057	-0.005118
22	BNLI	-0.015509	0.009004	-0.009629	-0.030671	-0.003710	-0.010103
23	BRPT	0.052224	0.010517	0.030129	-0.010742	-0.015207	0.013384
24	BSDE	-0.036124	0.016097	0.004202	-0.029191	0.005331	-0.007937
25	BTPN	0.013026	0.022779	-0.002037	-0.004630	-0.000883	0.005651
26	BUMI	0.013313	-0.033731	-0.017177	0.013552	-0.000129	-0.004834
27	CLEO	-0.002554	0.009004	-0.006619	0.002723	-0.009057	-0.001300
28	CPIN	-0.017506	-0.036859	-0.059045	0.022035	0.012448	-0.015785
29	CTRA	-0.008408	0.009004	-0.012594	0.013307	0.012969	0.002856
30	DMAS	0.074258	-0.023516	0.000681	0.045790	-0.025057	0.014431
31	DOID	0.013388	0.009004	-0.007940	-0.013325	-0.009057	-0.001586
32	ERAA	0.000047	-0.006165	-0.020646	-0.026422	-0.018958	-0.014429
33	ESSA	-0.006075	-0.004784	-0.025074	-0.034841	-0.005163	-0.015187
34	EXCL	-0.004472	0.011060	-0.316584	0.424013	-0.041655	0.014472
35	GGRM	-0.009809	0.001007	0.000681	0.020846	0.027735	0.008092
36	GJTL	0.004693	-0.013054	-0.006838	0.018097	-0.016465	-0.002713

No.	Kode	H-5	H-4	H-3	H-2	H-1	Rata-rata
37	HMSP	0.004693	-0.010440	0.023343	0.020301	-0.000949	0.007390
38	HOKI	-0.011701	0.050671	-0.007319	-0.020759	-0.009057	0.000367
39	HRUM	-0.006060	-0.005488	-0.025055	-0.034818	-0.005166	-0.015318
40	ICBP	0.015474	-0.025662	0.000681	-0.004630	-0.006295	-0.004086
41	IMAS	-0.006846	0.009004	-0.007102	-0.004630	0.010550	0.000196
42	INCO	-0.016265	0.039585	-0.005254	0.001340	-0.035764	-0.003271
43	INDF	0.000876	-0.044635	0.024972	0.007228	-0.001245	-0.002561
44	INDY	0.015992	-0.024515	0.006461	-0.018998	-0.006142	-0.005440
45	INKP	-0.018631	-0.029802	-0.002425	-0.017091	-0.027985	-0.019187
46	INTP	0.012531	-0.022107	-0.031430	-0.010554	0.015972	-0.007117
47	ISAT	0.000847	-0.006440	0.071269	-0.011956	-0.009057	0.008933
48	ITMG	0.002161	0.024233	0.021931	-0.015646	-0.016483	0.003239
49	JSMR	-0.015550	0.000740	0.000681	0.016204	-0.013139	-0.002213
50	KLBF	0.004693	-0.007229	-0.012521	-0.004630	-0.009057	-0.005749
51	LINK	0.004693	0.009004	-0.006378	0.014328	-0.025336	-0.000738
52	LPKR	0.004693	0.009004	0.007216	0.021344	-0.002728	0.007906
53	LPPF	-0.002221	0.004621	-0.029622	-0.017183	-0.038000	-0.016481
54	LSIP	-0.029206	-0.008539	-0.008248	0.022397	0.012872	-0.002145
55	MAIN	-0.021923	0.016817	-0.038079	0.043757	-0.035980	-0.007082
56	MAPI	0.009874	-0.001305	0.000681	0.010995	0.001199	0.004289
57	MEDC	0.028222	-0.008237	-0.016863	-0.004630	-0.009057	-0.002113
58	MIKA	0.035150	0.018857	-0.004198	-0.019336	-0.014033	0.003288
59	MNCN	0.023326	-0.003191	-0.024011	0.046003	0.009015	0.010229
60	MYOR	0.004693	0.009004	0.000681	-0.000693	-0.009057	0.000926
61	PBRX	0.004693	-0.000086	0.000681	-0.013804	-0.018317	-0.005367
62	PGAS	0.004693	-0.008463	0.014014	-0.004630	0.026030	0.006329
63	PNBN	-0.003290	-0.020988	-0.045322	-0.012535	0.002895	-0.015848
64	PTBA	-0.005135	0.004042	0.005668	-0.019518	-0.006539	-0.004296
65	PTPP	0.034144	-0.010501	-0.001088	0.020171	0.023786	0.013302
66	PTRO	0.004693	0.009004	0.000681	-0.010216	0.013415	0.003515
67	PWON	-0.008641	-0.045050	0.043538	-0.018328	-0.009057	-0.007508
68	RALS	0.010279	0.009004	0.000681	-0.004630	-0.022946	-0.001522
69	SCMA	0.049071	-0.013658	0.003579	-0.010410	0.005477	0.006812
70	SILO	0.017513	0.006473	0.005757	0.000421	-0.006545	0.004724
71	SIMP	-0.008821	0.004438	-0.022255	-0.018714	0.000466	-0.008977
72	SMDR	0.004693	0.002715	-0.011978	-0.017450	0.010423	-0.002319
73	SMGR	0.029782	-0.036450	-0.046938	-0.018091	0.029929	-0.008354
74	SMRA	0.004693	0.004731	0.022110	-0.029840	-0.000437	0.000257
75	SMSM	-0.002064	-0.034904	-0.042010	0.012262	-0.002413	-0.013826
76	SRIL	-0.001224	0.009004	0.000681	-0.004630	-0.015010	-0.002236

No.	Kode	H-5	H-4	H-3	H-2	H-1	Rata-rata
77	SSIA	-0.004236	0.018013	0.000681	-0.013558	0.017970	0.003774
78	SSMS	0.009455	0.004265	-0.004081	0.004940	-0.013797	0.000156
79	TBIG	0.030203	-0.033284	-0.012306	0.000633	-0.009057	-0.004762
80	TBLA	-0.023397	0.009004	-0.010880	0.001218	0.002571	-0.004297
81	TINS	0.004693	-0.012424	-0.035816	0.018097	-0.012761	-0.007642
82	TKIM	0.011819	-0.016939	0.022472	-0.009369	-0.011438	-0.000691
83	TLKM	-0.000345	-0.011249	-0.009655	-0.004630	0.001386	-0.004898
84	TOPS	-0.010172	0.014491	-0.000684	-0.012827	0.065323	0.011226
85	TOWR	-0.015044	0.009004	-0.032876	0.002315	-0.002161	-0.007752
86	TPIA	0.004693	0.004243	0.000681	-0.004630	-0.004273	0.000143
87	UNTR	-0.009498	-0.014028	0.007557	0.008053	0.009247	0.000266
88	UNVR	0.010815	-0.007223	0.020268	-0.017774	0.003238	0.001865
89	WIKA	0.009218	-0.009014	-0.022255	0.047013	0.031121	0.011217
90	WOOD	0.001184	-0.006254	-0.020774	-0.026554	-0.019020	-0.014284
91	WSBP	-0.012094	0.006565	0.037355	0.011880	0.016465	0.012034
92	WSKT	0.009227	0.011010	0.002683	0.024841	0.014717	0.012496
93	WTON	-0.003372	0.000874	-0.007516	0.028428	0.030943	0.009871



Lampiran 08.
Data Abnormal Return Saham Sesudah Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H+1	H+2	H+3	H+4	H+5	Rata-rata
1	ACES	-0.03075	0.032460	-0.030824	0.006069	-0.004656	-0.00554
2	ADHI	0.01298	0.000503	0.001559	-0.002595	-0.019959	-0.00150
3	ADRO	-0.01163	-0.002136	0.017819	0.002992	0.002254	0.00186
4	AGRO	-0.00397	0.005048	-0.015875	0.002992	0.001403	-0.00208
5	AKRA	0.02640	0.023485	-0.018108	0.000882	-0.015850	0.00336
6	ANTM	-0.01514	-0.016729	0.031196	-0.008244	0.002385	-0.00131
7	APLN	0.03112	0.017169	-0.009740	0.014291	-0.008598	0.00885
8	ASII	0.00894	-0.024232	0.006871	0.002992	0.000677	-0.00095
9	ASRI	0.01929	0.005806	0.001754	-0.014054	0.002188	0.00300
10	BBKP	0.03450	0.004824	-0.022240	0.009321	-0.011408	0.00300
11	BBNI	0.01150	-0.000597	0.003180	0.002992	-0.006659	0.00208
12	BBRI	0.02368	0.012685	-0.011992	-0.003780	-0.002160	0.00369
13	BBTN	0.01154	0.009536	0.001798	-0.027427	-0.025467	-0.00600
14	BDMN	-0.09091	0.003183	-0.006194	-0.028810	0.053895	-0.01377
15	BEST	0.04448	0.010569	0.036772	0.022039	-0.026750	0.01742
16	BJBR	-0.01372	0.012243	-0.004790	-0.014250	0.016255	-0.00085
17	BJTM	0.00344	0.009816	0.005075	0.010291	0.013749	0.00847
18	BKSL	-0.01298	0.008078	-0.000566	0.002992	0.013749	0.00226
19	BMRI	0.01898	0.010759	-0.019417	0.002992	0.010491	0.00476
20	BMTR	-0.00662	0.001212	0.047017	0.036240	0.013749	0.01832
21	BNGA	0.01018	0.012518	0.018297	0.002992	0.004658	0.00973
22	BNLI	0.02795	0.006860	0.000677	0.008146	-0.006764	0.00737
23	BRPT	0.00841	0.000054	-0.007253	0.025324	0.011322	0.00757
24	BSDE	0.02086	0.020629	-0.002844	0.009841	-0.037272	0.00224
25	BTPN	-0.00126	0.003692	0.001189	0.008397	0.013749	0.00515
26	BUMI	-0.01251	0.008548	0.094608	-0.036378	0.021945	0.01524
27	CLEO	-0.01127	0.046581	0.011688	0.002992	0.006756	0.01135
28	CPIN	-0.01829	0.031354	0.000323	-0.057292	-0.051840	-0.01915
29	CTRA	0.06931	-0.031024	0.019796	-0.025697	-0.032665	-0.00006
30	DMAS	0.06107	0.024803	-0.002164	-0.004527	-0.024130	0.01101
31	DOID	0.00481	0.008474	0.051663	-0.013537	-0.019865	0.00631
32	ERAA	-0.00462	-0.012877	0.052886	0.049253	-0.014113	0.01411
33	ESSA	-0.00397	0.000953	0.039710	0.013463	-0.012158	0.00760
34	EXCL	0.03043	0.001605	0.038769	-0.015514	0.012352	0.01353
35	GGRM	-0.04431	-0.016965	0.021674	0.039794	-0.007059	-0.00137
36	GJTL	0.00350	0.024577	0.027025	-0.004101	-0.007680	0.00866

No.	Kode	H+1	H+2	H+3	H+4	H+5	Rata-rata
37	HMSP	-0.03054	-0.034954	-0.003630	-0.002503	-0.000500	-0.01443
38	HOKI	0.01243	0.001040	0.006653	0.002992	-0.002380	0.00415
39	HRUM	-0.01172	0.001544	0.010101	0.053575	0.024860	0.01567
40	ICBP	-0.00121	0.008927	0.009651	0.002992	0.000162	0.00410
41	IMAS	0.01781	-0.010494	0.062155	0.015904	-0.005373	0.01600
42	INCO	-0.03232	0.009875	0.008151	-0.023060	-0.019445	-0.01136
43	INDF	-0.03110	0.013185	0.006260	-0.000945	0.001891	-0.00214
44	INDY	-0.03885	0.005121	0.039040	0.011713	0.005103	0.00443
45	INKP	-0.03702	-0.020511	0.009838	-0.008392	-0.001235	-0.01146
46	INTP	0.01231	-0.010291	-0.013269	0.005353	0.005504	-0.00008
47	ISAT	0.00908	0.004655	-0.037321	-0.033037	-0.000168	-0.01136
48	ITMG	-0.02018	0.014634	0.013132	0.006718	0.014986	0.00586
49	JSMR	-0.01216	0.004772	-0.009740	0.023912	0.005552	0.00247
50	KLBF	-0.00397	0.007136	0.003773	0.009658	-0.012741	0.00077
51	LINK	-0.00397	0.007713	-0.007353	0.002992	0.044701	0.00882
52	LPKR	0.03377	0.011109	-0.003643	0.002992	0.007688	0.01038
53	LPPF	0.00001	0.051260	0.004060	-0.004319	0.042190	0.01864
54	LSIP	-0.00484	-0.027333	0.011264	-0.042626	0.016560	-0.00939
55	MAIN	-0.03000	0.023017	0.011855	-0.027090	-0.055824	-0.01561
56	MAPI	0.01126	-0.042831	0.011537	0.008200	0.013749	0.00038
57	MEDC	-0.00992	0.059085	0.036237	-0.002503	-0.002826	0.01601
58	MIKA	-0.00647	0.019675	-0.012240	0.020535	0.003897	0.00508
59	MNCN	-0.01975	-0.034377	0.036154	0.045717	0.060260	0.01760
60	MYOR	-0.00789	0.005358	-0.005756	0.006960	0.017701	0.00328
61	PBRX	0.00538	-0.001349	-0.009740	-0.006442	0.004225	-0.00159
62	PGAS	-0.00397	-0.012492	0.033928	0.002992	-0.007172	0.00266
63	PNBN	0.01178	0.024921	-0.009740	-0.016239	0.025513	0.00725
64	PTBA	-0.01150	0.042486	-0.009740	0.022745	-0.010464	0.00670
65	PTPP	0.03787	-0.006927	0.002606	-0.001073	-0.031149	0.00027
66	PTRO	0.02413	0.028423	-0.006560	0.006161	0.022174	0.01487
67	PWON	0.02381	-0.016615	-0.002747	0.037714	-0.006385	0.00716
68	RALS	0.02420	-0.015708	-0.009740	0.011490	0.002513	0.00255
69	SCMA	-0.00970	-0.005886	-0.018590	0.020849	0.013749	0.00009
70	SILO	-0.00146	0.017169	-0.009740	0.000492	0.016255	0.00454
71	SIMP	0.00075	0.021864	-0.009740	-0.020373	0.004179	-0.00066
72	SMDR	0.00240	0.017169	0.002918	-0.003258	0.032617	0.01037
73	SMGR	0.02605	-0.022904	0.032006	-0.017045	0.006314	0.00488
74	SMRA	0.03022	-0.020021	0.016011	-0.009561	-0.028624	-0.00239
75	SMSM	0.06534	-0.010609	-0.035137	0.002992	-0.005795	0.00336
76	SRIL	0.00202	0.011217	-0.003752	0.002992	0.007796	0.00405

No.	Kode	H+1	H+2	H+3	H+4	H+5	Rata-rata
77	SSIA	0.14437	-0.016213	-0.020251	-0.007631	-0.004656	0.01912
78	SSMS	-0.00397	0.012407	0.014183	0.021683	0.004574	0.00978
79	TBIG	-0.01706	-0.012009	-0.012472	0.016690	-0.007873	-0.00654
80	TBLA	-0.00397	-0.017314	0.008117	-0.014552	0.001844	-0.00517
81	TINS	0.01090	-0.004809	0.035204	-0.022098	-0.034045	-0.00297
82	TKIM	-0.04127	-0.011718	0.014160	-0.013638	-0.020990	-0.01469
83	TLKM	-0.00655	-0.003556	0.008778	0.000394	0.011145	0.00204
84	TOPS	-0.06166	-0.003239	-0.037518	0.038706	0.048231	-0.00310
85	TOWR	-0.01767	-0.017553	0.011843	0.017076	-0.000140	-0.00129
86	TPIA	-0.00397	-0.011402	-0.024446	0.002992	0.028674	-0.00163
87	UNTR	-0.01639	0.017977	0.034198	0.016653	0.019089	0.01431
88	UNVR	-0.00397	-0.005604	0.010457	-0.009191	-0.032500	-0.00816
89	WIKA	0.03466	0.000640	0.007067	-0.005273	-0.023751	0.00267
90	WOOD	-0.01655	-0.014678	-0.003161	0.048743	0.019999	0.00687
91	WSBP	-0.00397	0.017169	0.003835	-0.010401	-0.008876	-0.00045
92	WSKT	0.01973	-0.001349	0.009128	-0.001638	-0.018809	0.00141
93	WTON	-0.02704	0.001421	0.030260	-0.004701	-0.009507	-0.00191



Lampiran 09.
Nilai Kuadrat *Abnormal Return* Saham Sebelum dan Sesudah Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H-5	H-4	H-3	H-2	H-1	H+1	H+2	H+3	H+4	H+5
1	ACES	0.0049837	0.0001563	0.0005781	0.0002527	0.0026825	0.0009457	0.0010536	0.0009501	0.0000368	0.0000217
2	ADHI	0.0000220	0.0004272	0.0002135	0.0023199	0.0012384	0.0001686	0.0000003	0.0000024	0.0000067	0.0003984
3	ADRO	0.0004055	0.0000058	0.0000005	0.0002614	0.0000423	0.0001352	0.0000046	0.0003175	0.0000089	0.0000051
4	AGRO	0.0005085	0.0000100	0.0005221	0.0002782	0.0000088	0.0000157	0.0000255	0.0002520	0.0000089	0.0000020
5	AKRA	0.0013302	0.0001719	0.0011617	0.0000786	0.0007956	0.0006971	0.0005515	0.0003279	0.0000008	0.0002512
6	ANTM	0.0000007	0.0000811	0.0002585	0.0000011	0.0000050	0.0002292	0.0002799	0.0009732	0.0000680	0.0000057
7	APLN	0.0000472	0.0000072	0.0003397	0.0001091	0.0000820	0.0009685	0.0002948	0.0000949	0.0002042	0.0000739
8	ASII	0.0000021	0.0000530	0.0000856	0.0001462	0.0001141	0.0000799	0.0005872	0.0000472	0.0000089	0.0000005
9	ASRI	0.0001502	0.0003893	0.0000274	0.0001750	0.0000103	0.0003721	0.0000337	0.0000031	0.0001975	0.0000048
10	BBKP	0.0000029	0.0000152	0.0001535	0.0002322	0.0000154	0.0011899	0.0000233	0.0004946	0.0000869	0.0001302
11	BBNI	0.0001549	0.0000016	0.0000005	0.0000214	0.0000150	0.0001322	0.0000004	0.0000101	0.0000089	0.0000443
12	BBRI	0.0000492	0.0000191	0.0000090	0.0000216	0.0001290	0.0005609	0.0001609	0.0001438	0.0000143	0.0000047
13	BBTN	0.0004720	0.0004000	0.0003215	0.0000671	0.0019744	0.0001331	0.0000909	0.0000032	0.0007522	0.0006486
14	BDMN	0.0009530	0.0008651	0.0002829	0.0000515	0.0022394	0.0082645	0.0000101	0.0000384	0.0008300	0.0029046
15	BEST	0.0001343	0.0027709	0.0002335	0.0000066	0.0002624	0.0019782	0.0001117	0.0013521	0.0004857	0.0007155
16	BJBR	0.0000220	0.0000004	0.0000005	0.0000001	0.0001935	0.0001883	0.0001499	0.0000229	0.0002031	0.0002642
17	BJTM	0.0001478	0.0000811	0.0000453	0.0000080	0.0000820	0.0000118	0.0000964	0.0000258	0.0001059	0.0001890
18	BKSL	0.0000220	0.0000842	0.0000736	0.0001977	0.0000863	0.0001684	0.0000653	0.0000003	0.0000089	0.0001890
19	BMRI	0.0000034	0.0002997	0.0000894	0.0000015	0.0008042	0.0003604	0.0001158	0.0003770	0.0000089	0.0001101
20	BMTR	0.0000420	0.0000113	0.0002678	0.0000013	0.0006464	0.0000438	0.0000015	0.0022106	0.0013133	0.0001890
21	BNGA	0.0000822	0.0001865	0.0020808	0.0006001	0.0000820	0.0001037	0.0001567	0.0003348	0.0000089	0.0000217
22	BNLI	0.0002405	0.0000811	0.0000927	0.0009407	0.0000138	0.0007811	0.0000471	0.0000005	0.0000664	0.0000458
23	BRPT	0.0027273	0.0001106	0.0009078	0.0001154	0.0002313	0.0000707	0.0000000	0.0000526	0.0006413	0.0001282
24	BSDE	0.0013049	0.0002591	0.0000177	0.0008521	0.0000284	0.0004350	0.0004256	0.0000081	0.0000968	0.0013892
25	BTPN	0.0001697	0.0005189	0.0000041	0.0000214	0.0000008	0.0000016	0.0000136	0.0000014	0.0000705	0.0001890
26	BUMI	0.0001772	0.0011378	0.0002950	0.0001837	0.0000000	0.0001566	0.0000731	0.0089506	0.0013234	0.0004816
27	CLEO	0.0000065	0.0000811	0.0000438	0.0000074	0.0000820	0.0001269	0.0021698	0.0001366	0.0000089	0.0000456
28	CPIN	0.0003065	0.0013586	0.0034863	0.0004855	0.0001550	0.0003345	0.0009830	0.0000001	0.0032824	0.0026874
29	CTRA	0.0000707	0.0000811	0.0001586	0.0001771	0.0001682	0.0048038	0.0009625	0.0003919	0.0006603	0.0010670
30	DMAS	0.0055142	0.0005530	0.0000005	0.0020968	0.0006279	0.0037301	0.0006152	0.0000047	0.0000205	0.0005823
31	DOID	0.0001792	0.0000811	0.0000630	0.0001776	0.0000820	0.0000231	0.0000718	0.0026691	0.0001833	0.0003946
32	ERAA	0.0000000	0.0000380	0.0004263	0.0006981	0.0003594	0.0000213	0.0001658	0.0027969	0.0024258	0.0001992
33	ESSA	0.0000369	0.0000229	0.0006287	0.0012139	0.0000267	0.0000157	0.0000009	0.0015769	0.0001812	0.0001478
34	EXCL	0.0000200	0.0001223	0.1002257	0.1797872	0.0017351	0.0009259	0.0000026	0.0015030	0.0002407	0.0001526
35	GGRM	0.0000962	0.0000010	0.0000005	0.0004345	0.0007692	0.0019630	0.0002878	0.0004697	0.0015835	0.0000498
36	GJTL	0.0000220	0.0001704	0.0000468	0.0003275	0.0002711	0.0000122	0.0006040	0.0007303	0.0000168	0.0000590

No.	Kode	H-5	H-4	H-3	H-2	H-1	H+1	H+2	H+3	H+4	H+5
37	HMSP	0.0000220	0.0001090	0.0005449	0.0004121	0.0000009	0.0009329	0.0012218	0.0000132	0.0000063	0.0000002
38	HOKI	0.0001369	0.0025676	0.0000536	0.0004309	0.0000820	0.0001544	0.0000011	0.0000443	0.0000089	0.0000057
39	HRUM	0.0000367	0.0000301	0.0006277	0.0012123	0.0000267	0.0001373	0.0000024	0.0001020	0.0028703	0.0006180
40	ICBP	0.0002395	0.0006586	0.0000005	0.0000214	0.0000396	0.0000015	0.0000797	0.0000931	0.0000089	0.0000000
41	IMAS	0.0000469	0.0000811	0.0000504	0.0000214	0.0001113	0.0003171	0.0001101	0.0038633	0.0002529	0.0000289
42	INCO	0.0002646	0.0015670	0.0000276	0.0000018	0.0012790	0.0010444	0.0000975	0.0000664	0.0005318	0.0003781
43	INDF	0.0000008	0.0019923	0.0006236	0.0000522	0.0000015	0.0009671	0.0001738	0.0000392	0.0000009	0.0000036
44	INDY	0.0002557	0.0006010	0.0000417	0.0003609	0.0000377	0.0015093	0.0000262	0.0015242	0.0001372	0.0000260
45	INKP	0.0003471	0.0008881	0.0000059	0.0002921	0.0007832	0.0013703	0.0004207	0.0000968	0.0000704	0.0000015
46	INTP	0.0001570	0.0004887	0.0009878	0.0001114	0.0002551	0.0001516	0.0001059	0.0001761	0.0000287	0.0000303
47	ISAT	0.0000007	0.0000415	0.0050792	0.0001429	0.0000820	0.0000825	0.0000217	0.0013929	0.0010915	0.0000000
48	ITMG	0.0000047	0.0005872	0.0004809	0.0002448	0.0002717	0.0004071	0.0002142	0.0001724	0.0000451	0.0002246
49	JSMR	0.0002418	0.0000005	0.0000005	0.0002626	0.0001726	0.0001479	0.0000228	0.0000949	0.0005718	0.0000308
50	KLBF	0.0000220	0.0000523	0.0001568	0.0000214	0.0000820	0.0000157	0.0000509	0.0000142	0.0000933	0.0001623
51	LINK	0.0000220	0.0000811	0.0000407	0.0002053	0.0006419	0.0000157	0.0000595	0.0000541	0.0000089	0.0019982
52	LPKR	0.0000220	0.0000811	0.0000521	0.0004556	0.0000074	0.0011404	0.0001234	0.0000133	0.0000089	0.0000591
53	LPPF	0.0000049	0.0000214	0.0008775	0.0002953	0.0014440	0.0000000	0.0026276	0.0000165	0.0000187	0.0017800
54	LSIP	0.0008530	0.0000729	0.0000680	0.0005016	0.0001657	0.0000234	0.0007471	0.0001269	0.0018169	0.0002742
55	MAIN	0.0004806	0.0002828	0.0014500	0.0019147	0.0012946	0.0009002	0.0005298	0.0001405	0.0007339	0.0031163
56	MAPI	0.0000975	0.0000017	0.0000005	0.0001209	0.0000014	0.0001268	0.0018345	0.0001331	0.0000672	0.0001890
57	MEDC	0.0007965	0.0000678	0.0002844	0.0000214	0.0000820	0.0000984	0.0034911	0.0013131	0.0000063	0.0000080
58	MIKA	0.0012355	0.0003556	0.0000176	0.0003739	0.0001969	0.0000418	0.0003871	0.0001498	0.0004217	0.0000152
59	MNCN	0.0005441	0.0000102	0.0005765	0.0021163	0.0000813	0.0003901	0.0011818	0.0013071	0.0020900	0.0036313
60	MYOR	0.0000220	0.0000811	0.0000005	0.0000005	0.0000820	0.0000622	0.0000287	0.0000331	0.0000484	0.0003133
61	PBRX	0.0000220	0.0000000	0.0000005	0.0001906	0.0003355	0.0000289	0.0000018	0.0000949	0.0000415	0.0000179
62	PGAS	0.0000220	0.0000716	0.0001964	0.0000214	0.0006776	0.0000157	0.0001560	0.0011511	0.0000089	0.0000514
63	PNBN	0.0000108	0.0004405	0.0020541	0.0001571	0.0000084	0.0001388	0.0006211	0.0000949	0.0002637	0.0006509
64	PTBA	0.0000264	0.0000163	0.0000321	0.0003810	0.0000428	0.0001323	0.0018050	0.0000949	0.0005173	0.0001095
65	PTPP	0.0011658	0.0001103	0.0000012	0.0004069	0.0005658	0.0014345	0.0000480	0.0000068	0.0000012	0.0009703
66	PTRO	0.0000220	0.0000811	0.0000005	0.0001044	0.0001799	0.0005824	0.0008079	0.0000430	0.0000380	0.0004917
67	PWON	0.0000747	0.0020295	0.0018955	0.0003359	0.0000820	0.0005670	0.0002760	0.0000075	0.0014223	0.0000408
68	RALS	0.0001057	0.0000811	0.0000005	0.0000214	0.0005265	0.0005858	0.0002467	0.0000949	0.0001320	0.0000063
69	SCMA	0.0024080	0.0001866	0.0000128	0.0001084	0.0000300	0.0000940	0.0000346	0.0003456	0.0004347	0.0001890
70	SILO	0.0003067	0.0000419	0.0000331	0.0000002	0.0000428	0.0000021	0.0002948	0.0000949	0.0000002	0.0002642
71	SIMP	0.0000778	0.0000197	0.0004953	0.0003502	0.0000002	0.0000006	0.0004780	0.0000949	0.0004151	0.0000175
72	SMDR	0.0000220	0.0000074	0.0001435	0.0003045	0.0001086	0.0000058	0.0002948	0.0000085	0.0000106	0.0010638
73	SMGR	0.0008870	0.0013286	0.0022032	0.0003273	0.0008957	0.0006787	0.0005246	0.0010244	0.0002905	0.0000399
74	SMRA	0.0000220	0.0000224	0.0004902	0.0008904	0.0000002	0.0009133	0.0004008	0.0002564	0.0000914	0.0008193
75	SMSM	0.0000043	0.0012183	0.0017649	0.0001504	0.0000058	0.0042694	0.0001125	0.0012346	0.0000089	0.0000336
76	SRIL	0.0000015	0.0000811	0.0000005	0.0000214	0.0002253	0.0000041	0.0001258	0.0000141	0.0000089	0.0000608

No.	Kode	H-5	H-4	H-3	H-2	H-1	H+1	H+2	H+3	H+4	H+5
77	SSIA	0.0000179	0.0003245	0.0000005	0.0001838	0.0003229	0.0208418	0.0002628	0.0004101	0.0000582	0.0000217
78	SSMS	0.0000894	0.0000182	0.0000167	0.0000244	0.0001903	0.0000157	0.0001539	0.0002012	0.0004702	0.0000209
79	TBIG	0.0009122	0.0011078	0.0001514	0.0000004	0.0000820	0.0002909	0.0001442	0.0001556	0.0002786	0.0000620
80	TBLA	0.0005474	0.0000811	0.0001184	0.0000015	0.0000066	0.0000157	0.0002998	0.0000659	0.0002118	0.0000034
81	TINS	0.0000220	0.0001544	0.0012828	0.0003275	0.0001628	0.0001189	0.0000231	0.0012393	0.0004883	0.0011591
82	TKIM	0.0001397	0.0002869	0.0005050	0.0000878	0.0001308	0.0017032	0.0001373	0.0002005	0.0001860	0.0004406
83	TLKM	0.0000001	0.0001265	0.0000932	0.0000214	0.0000019	0.0000429	0.0000126	0.0000771	0.0000002	0.0001242
84	TOPS	0.0001035	0.0002100	0.0000005	0.0001645	0.0042671	0.0038018	0.0000105	0.0014076	0.0014981	0.0023263
85	TOWR	0.0002263	0.0000811	0.0010809	0.0000054	0.0000047	0.0003121	0.0003081	0.0001402	0.0002916	0.0000000
86	TPIA	0.0000220	0.0000180	0.0000005	0.0000214	0.0000183	0.0000157	0.0001300	0.0005976	0.0000089	0.0008222
87	UNTR	0.0000902	0.0001968	0.0000571	0.0000649	0.0000855	0.0002686	0.0003232	0.0011695	0.0002773	0.0003644
88	UNVR	0.0001170	0.0000522	0.0004108	0.0003159	0.0000105	0.0000157	0.0000314	0.0001093	0.0000845	0.0010562
89	WIKA	0.0000850	0.0000812	0.0004953	0.0022103	0.0009685	0.0012013	0.0000004	0.0000499	0.0000278	0.0005641
90	WOOD	0.0000014	0.0000391	0.0004315	0.0007051	0.0003618	0.0002737	0.0002154	0.0000100	0.0023759	0.0003999
91	WSBP	0.0001463	0.0000431	0.0013954	0.0001411	0.0002711	0.0000157	0.0002948	0.0000147	0.0001082	0.0000788
92	WSKT	0.0000851	0.0001212	0.0000072	0.0006171	0.0002166	0.0003893	0.0000018	0.0000833	0.0000027	0.0003538
93	WTON	0.0000114	0.0000008	0.0000565	0.0008082	0.0009574	0.0007313	0.0000020	0.0009157	0.0000221	0.0000904



Lampiran 10.
Nilai Varians *Abnormal Return* Saham Sebelum dan Sesudah Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H-5	H-4	H-3	H-2	H-1	H+1	H+2	H+3	H+4	H+5
1	ACES	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
2	ADHI	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
3	ADRO	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
4	AGRO	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
5	AKRA	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
6	ANTM	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
7	APLN	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
8	ASII	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
9	ASRI	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
10	BBKP	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
11	BBNI	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
12	BBRI	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
13	BBTN	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
14	BDMN	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
15	BEST	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
16	BJBR	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
17	BJTM	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
18	BKSL	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
19	BMRI	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
20	BMTR	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
21	BNGA	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
22	BNLI	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
23	BRPT	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
24	BSDE	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
25	BTPN	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
26	BUMI	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
27	CLEO	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
28	CPIN	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
29	CTRA	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
30	DMAS	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
31	DOID	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
32	ERAA	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
33	ESSA	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
34	EXCL	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
35	GGRM	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
36	GJTL	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280

No.	Kode	H-5	H-4	H-3	H-2	H-1	H+1	H+2	H+3	H+4	H+5
77	SSIA	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
78	SSMS	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
79	TBIG	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
80	TBLA	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
81	TINS	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
82	TKIM	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
83	TLKM	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
84	TOPS	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
85	TOWR	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
86	TPIA	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
87	UNTR	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
88	UNVR	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
89	WIKA	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
90	WOOD	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
91	WSBP	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
92	WSKT	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280
93	WTON	0.0003432	0.0003184	0.0014476	0.0022789	0.0003765	0.0008611	0.0003413	0.0004963	0.0003884	0.0004280



Lampiran 11.
Data Security Return Variability Sebelum Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H-5	H-4	H-3	H-2	H-1	Rata-rata
1	ACES	0.004640	-0.000162	-0.000869	-0.002026	0.002306	0.000778
2	ADHI	-0.000321	0.000109	-0.001234	0.000041	0.000862	-0.000109
3	ADRO	0.000062	-0.000313	-0.001447	-0.002018	-0.000334	-0.000810
4	AGRO	0.000165	-0.000308	-0.000926	-0.002001	-0.000368	-0.000687
5	AKRA	0.000987	-0.000147	-0.000286	-0.002200	0.000419	-0.000245
6	ANTM	-0.000343	-0.000237	-0.001189	-0.002278	-0.000371	-0.000884
7	APLN	-0.000296	-0.000311	-0.001108	-0.002170	-0.000294	-0.000836
8	ASII	-0.000341	-0.000265	-0.001362	-0.002133	-0.000262	-0.000873
9	ASRI	-0.000193	0.000071	-0.001420	-0.002104	-0.000366	-0.000802
10	BBKP	-0.000340	-0.000303	-0.001294	-0.002047	-0.000361	-0.000869
11	BBNI	-0.000188	-0.000317	-0.001447	-0.002257	-0.000361	-0.000914
12	BBRI	-0.000294	-0.000299	-0.001439	-0.002257	-0.000248	-0.000907
13	BBTN	0.000129	0.000082	-0.001126	-0.002212	0.001598	-0.000306
14	BDMN	0.000610	-0.000547	-0.001165	-0.002227	0.001863	-0.000075
15	BEST	-0.000209	0.002452	-0.001214	-0.002272	-0.000114	-0.000271
16	BJBR	-0.000321	-0.000318	-0.001447	-0.002279	-0.000183	-0.000910
17	BJTM	-0.000195	-0.000237	-0.001402	-0.002271	-0.000294	-0.000880
18	BKSL	-0.000321	-0.000234	-0.001374	-0.002081	-0.000290	-0.000860
19	BMRI	-0.000340	-0.000019	-0.001358	-0.002277	0.000428	-0.000713
20	BMTR	-0.000301	-0.000307	-0.001180	-0.002278	0.000270	-0.000759
21	BNGA	-0.000261	-0.000132	0.000633	-0.001679	-0.000294	-0.000347
22	BNLI	-0.000103	-0.000237	-0.001355	-0.001338	-0.000363	-0.000679
23	BRPT	0.002384	-0.000208	-0.000540	-0.002164	-0.000145	-0.000134
24	BSDE	0.000962	-0.000059	-0.001430	-0.001427	-0.000348	-0.000461
25	BTPN	-0.000174	0.000200	-0.001443	-0.002257	-0.000376	-0.000810
26	BUMI	-0.000166	0.000819	-0.001153	-0.002095	-0.000376	-0.000594
27	CLEO	-0.000337	-0.000237	-0.001404	-0.002272	-0.000294	-0.000909
28	CPIN	-0.000037	0.001040	0.002039	-0.001793	-0.000222	0.000205
29	CTRA	-0.000273	-0.000237	-0.001289	-0.002102	-0.000208	-0.000822
30	DMAS	0.005171	0.000235	-0.001447	-0.000182	0.000251	0.000806
31	DOID	-0.000164	-0.000237	-0.001385	-0.002101	-0.000294	-0.000836
32	ERAA	-0.000343	-0.000280	-0.001021	-0.001581	-0.000017	-0.000649
33	ESSA	-0.000306	-0.000296	-0.000819	-0.001065	-0.000350	-0.000567
34	EXCL	-0.000323	-0.000196	0.098778	0.177508	0.001359	0.055425
35	GGRM	-0.000247	-0.000317	-0.001447	-0.001844	0.000393	-0.000693
36	GJTL	-0.000321	-0.000148	-0.001401	-0.001951	-0.000105	-0.000785

No.	Kode	H-5	H-4	H-3	H-2	H-1	Rata-rata
37	HMSP	-0.000321	-0.000209	-0.000903	-0.001867	-0.000376	-0.000735
38	HOKI	-0.000206	0.002249	-0.001394	-0.001848	-0.000294	-0.000299
39	HRUM	-0.000307	-0.000288	-0.000820	-0.001067	-0.000350	-0.000566
40	ICBP	-0.000104	0.000340	-0.001447	-0.002257	-0.000337	-0.000761
41	IMAS	-0.000296	-0.000237	-0.001397	-0.002257	-0.000265	-0.000891
42	INCO	-0.000079	0.001249	-0.001420	-0.002277	0.000903	-0.000325
43	INDF	-0.000342	0.001674	-0.000824	-0.002227	-0.000375	-0.000419
44	INDY	-0.000087	0.000283	-0.001406	-0.001918	-0.000339	-0.000694
45	INKP	0.000004	0.000570	-0.001442	-0.001987	0.000407	-0.000490
46	INTP	-0.000186	0.000170	-0.000460	-0.002168	-0.000121	-0.000553
47	ISAT	-0.000343	-0.000277	0.003632	-0.002136	-0.000294	0.000116
48	ITMG	-0.000339	0.000269	-0.000967	-0.002034	-0.000105	-0.000635
49	JSMR	-0.000101	-0.000318	-0.001447	-0.002016	-0.000204	-0.000817
50	KLBF	-0.000321	-0.000266	-0.001291	-0.002257	-0.000294	-0.000886
51	LINK	-0.000321	-0.000237	-0.001407	-0.002074	0.000265	-0.000755
52	LPKR	-0.000321	-0.000237	-0.001396	-0.001823	-0.000369	-0.000829
53	LPPF	-0.000338	-0.000297	-0.000570	-0.001984	0.001067	-0.000424
54	LSIP	0.000510	-0.000246	-0.001380	-0.001777	-0.000211	-0.000621
55	MAIN	0.000137	-0.000036	0.000002	-0.000364	0.000918	0.000132
56	MAPI	-0.000246	-0.000317	-0.001447	-0.002158	-0.000375	-0.000909
57	MEDC	0.000453	-0.000251	-0.001163	-0.002257	-0.000294	-0.000703
58	MIKA	0.000892	0.000037	-0.001430	-0.001905	-0.000180	-0.000517
59	MNCN	-0.000201	-0.000308	-0.000871	-0.000163	-0.000295	-0.000287
60	MYOR	-0.000321	-0.000237	-0.001447	-0.002278	-0.000294	-0.000916
61	PBRX	-0.000321	-0.000318	-0.001447	-0.002088	-0.000041	-0.000843
62	PGAS	-0.000321	-0.000247	-0.001251	-0.002257	0.000301	-0.000755
63	PNBN	-0.000332	0.000122	0.000607	-0.002122	-0.000368	-0.000419
64	PTBA	-0.000317	-0.000302	-0.001415	-0.001898	-0.000334	-0.000853
65	PTPP	0.000823	-0.000208	-0.001446	-0.001872	0.000189	-0.000503
66	PTRO	-0.000321	-0.000237	-0.001447	-0.002175	-0.000197	-0.000875
67	PWON	-0.000269	0.001711	0.000448	-0.001943	-0.000294	-0.000069
68	RALS	-0.000238	-0.000237	-0.001447	-0.002257	0.000150	-0.000806
69	SCMA	0.002065	-0.000132	-0.001435	-0.002171	-0.000347	-0.000404
70	SILO	-0.000037	-0.000277	-0.001414	-0.002279	-0.000334	-0.000868
71	SIMP	-0.000265	-0.000299	-0.000952	-0.001929	-0.000376	-0.000764
72	SMDR	-0.000321	-0.000311	-0.001304	-0.001974	-0.000268	-0.000836
73	SMGR	0.000544	0.001010	0.000756	-0.001952	0.000519	0.000175
74	SMRA	-0.000321	-0.000296	-0.000957	-0.001389	-0.000376	-0.000668
75	SMSM	-0.000339	0.000900	0.000317	-0.002129	-0.000371	-0.000324
76	SRIL	-0.000342	-0.000237	-0.001447	-0.002257	-0.000151	-0.000887

No.	Kode	H-5	H-4	H-3	H-2	H-1	Rata-rata
77	SSIA	-0.000325	0.000006	-0.001447	-0.002095	-0.000054	-0.000783
78	SSMS	-0.000254	-0.000300	-0.001431	-0.002255	-0.000186	-0.000885
79	TBIG	0.000569	0.000789	-0.001296	-0.002279	-0.000294	-0.000502
80	TBLA	0.000204	-0.000237	-0.001329	-0.002277	-0.000370	-0.000802
81	TINS	-0.000321	-0.000164	-0.000165	-0.001951	-0.000214	-0.000563
82	TKIM	-0.000204	-0.000032	-0.000943	-0.002191	-0.000246	-0.000723
83	TLKM	-0.000343	-0.000192	-0.001354	-0.002257	-0.000375	-0.000904
84	TOPS	-0.000240	-0.000108	-0.001447	-0.002114	0.003891	-0.000004
85	TOWR	-0.000117	-0.000237	-0.000367	-0.002274	-0.000372	-0.000673
86	TPIA	-0.000321	-0.000300	-0.001447	-0.002257	-0.000358	-0.000937
87	UNTR	-0.000253	-0.000122	-0.001390	-0.002214	-0.000291	-0.000854
88	UNVR	-0.000226	-0.000266	-0.001037	-0.001963	-0.000366	-0.000772
89	WIKA	-0.000258	-0.000237	-0.000952	-0.000069	0.000592	-0.000185
90	WOOD	-0.000342	-0.000279	-0.001016	-0.001574	-0.000015	-0.000645
91	WSBP	-0.000197	-0.000275	-0.000052	-0.002138	-0.000105	-0.000554
92	WSKT	-0.000258	-0.000197	-0.001440	-0.001662	-0.000160	-0.000743
93	WTON	-0.000332	-0.000318	-0.001391	-0.001471	0.000581	-0.000586



Lampiran 12.
Data Security Return Variability Sesudah Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H+1	H+2	H+3	H+4	H+5	Rata-rata
1	ACES	0.000085	0.000712	0.000454	-0.000352	-0.000406	0.000099
2	ADHI	-0.000693	-0.000341	-0.000494	-0.000382	-0.000030	-0.000388
3	ADRO	-0.000726	-0.000337	-0.000179	-0.000379	-0.000423	-0.000409
4	AGRO	-0.000845	-0.000316	-0.000244	-0.000379	-0.000426	-0.000442
5	AKRA	-0.000164	0.000210	-0.000168	-0.000388	-0.000177	-0.000137
6	ANTM	-0.000632	-0.000061	0.000477	-0.000320	-0.000422	-0.000192
7	APLN	0.000107	-0.000046	-0.000401	-0.000184	-0.000354	-0.000176
8	ASII	-0.000781	0.000246	-0.000449	-0.000379	-0.000428	-0.000358
9	ASRI	-0.000489	-0.000308	-0.000493	-0.000191	-0.000423	-0.000381
10	BBKP	0.000329	-0.000318	-0.000002	-0.000302	-0.000298	-0.000118
11	BBNI	-0.000729	-0.000341	-0.000486	-0.000379	-0.000384	-0.000464
12	BBRI	-0.000300	-0.000180	-0.000352	-0.000374	-0.000423	-0.000326
13	BBTN	-0.000728	-0.000250	-0.000493	0.000364	0.000221	-0.000177
14	BDMN	0.007403	-0.000331	-0.000458	0.000442	0.002477	0.001907
15	BEST	0.001117	-0.000230	0.000856	0.000097	0.000288	0.000426
16	BJBR	-0.000673	-0.000191	-0.000473	-0.000185	-0.000164	-0.000337
17	BJTM	-0.000849	-0.000245	-0.000471	-0.000282	-0.000239	-0.000417
18	BKSL	-0.000693	-0.000276	-0.000496	-0.000379	-0.000239	-0.000417
19	BMRI	-0.000501	-0.000226	-0.000119	-0.000379	-0.000318	-0.000309
20	BMTR	-0.000817	-0.000340	0.001714	0.000925	-0.000239	0.000249
21	BNGA	-0.000757	-0.000185	-0.000161	-0.000379	-0.000406	-0.000378
22	BNLI	-0.000080	-0.000294	-0.000496	-0.000322	-0.000382	-0.000315
23	BRPT	-0.000790	-0.000341	-0.000444	0.000253	-0.000300	-0.000324
24	BSDE	-0.000426	0.000084	-0.000488	-0.000292	0.000961	-0.000032
25	BTPN	-0.000860	-0.000328	-0.000495	-0.000318	-0.000239	-0.000448
26	BUMI	-0.000705	-0.000268	0.008454	0.000935	0.000054	0.001694
27	CLEO	-0.000734	0.001829	-0.000360	-0.000379	-0.000382	-0.000005
28	CPIN	-0.000527	0.000642	-0.000496	0.002894	0.002259	0.000954
29	CTRA	0.003943	0.000621	-0.000104	0.000272	0.000639	0.001074
30	DMAS	0.002869	0.000274	-0.000492	-0.000368	0.000154	0.000488
31	DOID	-0.000838	-0.000269	0.002173	-0.000205	-0.000033	0.000165
32	ERAA	-0.000840	-0.000175	0.002301	0.002037	-0.000229	0.000619
33	ESSA	-0.000845	-0.000340	0.001081	-0.000207	-0.000280	-0.000118
34	EXCL	0.000065	-0.000339	0.001007	-0.000148	-0.000275	0.000062
35	GGRM	0.001102	-0.000053	-0.000027	0.001195	-0.000378	0.000368
36	GJTL	-0.000849	0.000263	0.000234	-0.000372	-0.000369	-0.000219

No.	Kode	H+1	H+2	H+3	H+4	H+5	Rata-rata
37	HMSP	0.00072	0.000881	-0.000483	-0.000382	-0.000428	-0.000068
38	HOKI	-0.000707	-0.000340	-0.000452	-0.000379	-0.000422	-0.000460
39	HRUM	-0.000724	-0.000339	-0.000394	0.002482	0.000190	0.000243
40	ICBP	-0.000860	-0.000262	-0.000403	-0.000379	-0.000428	-0.000466
41	IMAS	-0.000544	-0.000231	0.003367	-0.000135	-0.000399	0.000411
42	INCO	0.000183	-0.000244	-0.000430	0.000143	-0.000050	-0.000079
43	INDF	0.000106	-0.000167	-0.000457	-0.000388	-0.000424	-0.000266
44	INDY	0.000648	-0.000315	0.001028	-0.000251	-0.000402	0.000142
45	INKP	0.000509	0.000079	-0.000400	-0.000318	-0.000426	-0.000111
46	INTP	-0.000710	-0.000235	-0.000320	-0.000360	-0.000398	-0.000405
47	ISAT	-0.000779	-0.000320	0.000897	0.000703	-0.000428	0.000015
48	ITMG	-0.000454	-0.000127	-0.000324	-0.000343	-0.000203	-0.000290
49	JSMR	-0.000713	-0.000318	-0.000401	0.000183	-0.000397	-0.000329
50	KLBF	-0.000845	-0.000290	-0.000482	-0.000295	-0.000266	-0.000436
51	LINK	-0.000845	-0.000282	-0.000442	-0.000379	0.001570	-0.000076
52	LPKR	0.000279	-0.000218	-0.000483	-0.000379	-0.000369	-0.000234
53	LPPF	-0.000861	0.002286	-0.000480	-0.000370	0.001352	0.000386
54	LSIP	-0.000838	0.000406	-0.000369	0.001429	-0.000154	0.000095
55	MAIN	0.000039	0.000189	-0.000356	0.000345	0.002688	0.000581
56	MAPI	-0.000734	0.001493	-0.000363	-0.000321	-0.000239	-0.000033
57	MEDC	-0.000763	0.003150	0.000817	-0.000382	-0.000420	0.000480
58	MIKA	-0.000819	0.000046	-0.000346	0.000033	-0.000413	-0.000300
59	MNCN	-0.000471	0.000841	0.000811	0.001702	0.003203	0.001217
60	MYOR	-0.000799	-0.000313	-0.000463	-0.000340	-0.000115	-0.000406
61	PBRX	-0.000832	-0.000339	-0.000401	-0.000347	-0.000410	-0.000466
62	PGAS	-0.000845	-0.000185	0.000655	-0.000379	-0.000377	-0.000226
63	PNBN	-0.000722	0.000280	-0.000401	-0.000125	0.000223	-0.000149
64	PTBA	-0.000729	0.001464	-0.000401	0.000129	-0.000319	0.000029
65	PTPP	0.000573	-0.000293	-0.000490	-0.000387	0.000542	-0.000011
66	PTRO	-0.000279	0.000467	-0.000453	-0.000350	0.000064	-0.000110
67	PWON	-0.000294	-0.000065	-0.000489	0.001034	-0.000387	-0.000040
68	RALS	-0.000275	-0.000095	-0.000401	-0.000256	-0.000422	-0.000290
69	SCMA	-0.000767	-0.000307	-0.000151	0.000046	-0.000239	-0.000283
70	SILO	-0.000859	-0.000046	-0.000401	-0.000388	-0.000164	-0.000372
71	SIMP	-0.000861	0.000137	-0.000401	0.000027	-0.000411	-0.000302
72	SMDR	-0.000855	-0.000046	-0.000488	-0.000378	0.000636	-0.000226
73	SMGR	-0.000182	0.000183	0.000528	-0.000098	-0.000388	0.000009
74	SMRA	0.000052	0.000060	-0.000240	-0.000297	0.000391	-0.000007
75	SMSM	0.003408	-0.000229	0.000738	-0.000379	-0.000394	0.000629
76	SRIL	-0.000857	-0.000215	-0.000482	-0.000379	-0.000367	-0.000460

No.	Kode	H+1	H+2	H+3	H+4	H+5	Rata-rata
77	SSIA	0.019981	-0.000078	-0.000086	-0.000330	-0.000406	0.003816
78	SSMS	-0.000845	-0.000187	-0.000295	0.000082	-0.000407	-0.000331
79	TBIG	-0.000570	-0.000197	-0.000341	-0.000110	-0.000366	-0.000317
80	TBLA	-0.000845	-0.000042	-0.000430	-0.000177	-0.000425	-0.000384
81	TINS	-0.000742	-0.000318	0.000743	0.000100	0.000731	0.000103
82	TKIM	0.000842	-0.000204	-0.000296	-0.000202	0.000013	0.000031
83	TLKM	-0.000818	-0.000329	-0.000419	-0.000388	-0.000304	-0.000452
84	TOPS	0.002941	-0.000331	0.000911	0.001110	0.001898	0.001306
85	TOWR	-0.000549	-0.000033	-0.000356	-0.000097	-0.000428	-0.000293
86	TPIA	-0.000845	-0.000211	0.000101	-0.000379	0.000394	-0.000188
87	UNTR	-0.000592	-0.000018	0.000673	-0.000111	-0.000064	-0.000022
88	UNVR	-0.000845	-0.000310	-0.000387	-0.000304	0.000628	-0.000244
89	WIKA	0.000340	-0.000341	-0.000446	-0.000361	0.000136	-0.000134
90	WOOD	-0.000587	-0.000126	-0.000486	0.001988	-0.000028	0.000152
91	WSBP	-0.000845	-0.000046	-0.000482	-0.000280	-0.000349	-0.000401
92	WSKT	-0.000472	-0.000339	-0.000413	-0.000386	-0.000074	-0.000337
93	WTON	-0.000130	-0.000339	0.000419	-0.000366	-0.000338	-0.000151



Lampiran 13.
Data Trading Volume Activity Sebelum Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H-5		TVA	H-4		TVA	H-3		TVA	H-2		TVA	H-1		TVA	Rata-rata
		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		
1	ACES	24353100	1715000 0000	0.001420	12947600	1715000 0000	0.000755	21300000	1715000 0000	0.001242	6269200	1715000 0000	0.000366	15841200	1715000 00000	0.000924	0.000941
2	ADHI	6252852	3560849 376	0.001756	6252852	3560849 376	0.001756	6252852	3560849 376	0.001756	6252852	3560849 376	0.001756	6252852	356084 9376	0.001756	0.001756
3	ADRO	71856900	3198596 2000	0.002247	26550400	3198596 2000	0.000830	36486400	3198596 2000	0.001141	26778800	3198596 2000	0.000837	59364200	319859 62000	0.001856	0.001382
4	AGRO	10976900	2112985 7328	0.000519	7163900	2112985 7328	0.000339	2463600	2112985 7328	0.000117	1778300	2112985 7328	0.000084	4975400	211298 57328	0.000235	0.000259
5	AKRA	7012800	4014694 920	0.001747	6375800	4014694 920	0.001588	5950200	4014694 920	0.001482	4459700	4014694 920	0.001111	4718600	401469 4920	0.001175	0.001421
6	ANTM	45347600	2403076 4725	0.001887	36952500	2403076 4725	0.001538	45356300	2403076 4725	0.001887	30757400	2403076 4725	0.001280	27035500	240307 64725	0.001125	0.001543
7	APLN	2762500	1936456 1700	0.000143	2019000	1936456 1700	0.000104	3357400	1936456 1700	0.000173	4161300	1936456 1700	0.000215	3886600	193645 61700	0.000201	0.000167
8	ASII	25683800	4048355 3140	0.000634	23593000	4048355 3140	0.000583	20910400	4048355 3140	0.000517	30002000	4048355 3140	0.000741	37600500	404835 53140	0.000929	0.000681
9	ASRI	18314600	1964941 1888	0.000932	11869200	1964941 1888	0.000604	5283500	1964941 1888	0.000269	6651300	1964941 1888	0.000338	8451000	196494 11888	0.000430	0.000515
10	BBKP	6197200	1153538 9661	0.000537	11459400	1153538 9661	0.000993	3010700	1153538 9661	0.000261	4488400	1153538 9661	0.000389	13145100	115353 89661	0.001140	0.000664
11	BBNI	11678200	1846216 9893	0.000633	19035600	1846216 9893	0.001031	16194200	1846216 9893	0.000877	11410600	1846216 9893	0.000618	21640500	184621 69893	0.001172	0.000866
12	BBRI	13070050 0	1221123 51900	0.001070	19840180 0	1221123 51900	0.001625	12045920 0	1221123 51900	0.000986	64160400	1221123 51900	0.000525	90837700	122112 351900	0.000744	0.000990
13	BBTN	24186819	1048410 0000	0.002307	24186819	1048410 0000	0.002307	24186819	1048410 0000	0.002307	24186819	1048410 0000	0.002307	24186819	104841 00000	0.002307	0.002307
14	BDMN	977346	9488796 931	0.000103	977346	9488796 931	0.000103	977346	9488796 931	0.000103	977346	9488796 931	0.000103	977346	948879 6931	0.000103	0.000103
15	BEST	10085100	9647311 150	0.001045	17378200	9647311 150	0.001801	13903200	9647311 150	0.001441	8658200	9647311 150	0.000897	14976700	964731 1150	0.001552	0.001348
16	BJBR	9095000	9740399 289	0.000934	11573900	9740399 289	0.001188	9411300	9740399 289	0.000966	9597600	9740399 289	0.000985	10336600	974039 9289	0.001061	0.001027
17	BJTM	7352300	1484395 6196	0.000495	1837900	1484395 6196	0.000124	6452000	1484395 6196	0.000435	4703000	1484395 6196	0.000317	7387000	148439 56196	0.000498	0.000374
18	BKSL	28658000	5525865 9456	0.000519	25814100	5525865 9456	0.000467	22616400	5525865 9456	0.000409	31385400	5525865 9456	0.000568	61069700	552586 59456	0.001105	0.000614

No.	Kode	H-5		TVA	H-4		TVA	H-3		TVA	H-2		TVA	H-1		TVA	Rata-rata
		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		
19	BMRI	21161000	4619999 9998	0.000458	46182300	4619999 9998	0.001000	42439300	4619999 9998	0.000919	24125500	4619999 9998	0.000522	71533400	4619999 9998	0.001548	0.000889
20	BMTR	10614600	1533451 1286	0.000692	6137300	1533451 1286	0.000400	7011400	1533451 1286	0.000457	9613700	1533451 1286	0.000627	22664200	1533451 11286	0.001478	0.000731
21	BNGA	1114200	2488029 0775	0.000045	3317600	2488029 0775	0.000133	9170700	2488029 0775	0.000369	4359200	2488029 0775	0.000175	3989300	2488029 90775	0.000160	0.000176
22	BNLI	10919660 0	2776231 1813	0.003933	24794200	2776231 1813	0.000893	12248400	2776231 1813	0.000441	17806800	2776231 1813	0.000641	29986100	2776231 11813	0.001080	0.001398
23	BRPT	47753700	1779158 6878	0.002684	33046000	1779158 6878	0.001857	31859100	1779158 6878	0.001791	33928600	1779158 6878	0.001907	30159000	1779158 86878	0.001695	0.001987
24	BSDE	25435100	1924669 6192	0.001322	18286100	1924669 6192	0.000950	14101200	1924669 6192	0.000733	22715300	1924669 6192	0.001180	15223200	1924669 96192	0.000791	0.000995
25	BTPN	685598	8065864 461	0.000085	685598	8065864 461	0.000085	685598	8065864 461	0.000085	685598	8065864 461	0.000085	685598	8065864 4461	0.000085	0.000085
26	BUMI	13664826 1	6547592 7488	0.002087	13664826 1	6547592 7488	0.002087	13664826 1	6547592 7488	0.002087	136648261	6547592 7488	0.002087	136648261	6547592 27488	0.002087	0.002087
27	CLEO	7066600	1200000 0000	0.000589	5154800	1200000 0000	0.000430	6464900	1200000 0000	0.000539	3197300	1200000 0000	0.000266	6816900	1200000 00000	0.000568	0.000478
28	CPIN	18214100	1639800 0000	0.001111	6865000	1639800 0000	0.000419	10057500	1639800 0000	0.000613	8701700	1639800 0000	0.000531	6176000	1639800 00000	0.000377	0.000610
29	CTRA	18664200	1856030 3397	0.001006	18287700	1856030 3397	0.000985	23806800	1856030 3397	0.001283	27245200	1856030 3397	0.001468	34104200	1856030 03397	0.001837	0.001316
30	DMAS	19392120 0	4819811 1100	0.004023	10590130 0	4819811 1100	0.002197	19346800	4819811 1100	0.000401	102373500	4819811 1100	0.002124	50450600	4819811 11100	0.001047	0.001959
31	DOID	18299834	8611686 432	0.002125	18299834	8611686 432	0.002125	18299834	8611686 432	0.002125	18299834	8611686 432	0.002125	18299834	8611686 6432	0.002125	0.002125
32	ERAA	7203020	3190000 000	0.002258	7203020	3190000 000	0.002258	32289400	1430000 0000	0.002258	7203020	3190000 000	0.002258	7203020	3190000 0000	0.002258	0.002258
33	ESSA	15344800	1430000 0000	0.001073	22695800	1430000 0000	0.001587	31323800	1068796 0423	0.002931	14022700	1430000 0000	0.000981	27849900	1430000 00000	0.001948	0.001704
34	EXCL	9742000	1068796 0423	0.000911	15799300	1068796 0423	0.001478	200	1995138 579	0.000000	10623500	1068796 0423	0.000994	19715400	1068796 60423	0.001845	0.001046
35	GGRM	1459900	1924088 000	0.000759	713100	1924088 000	0.000371	711300	1924088 000	0.000370	3949900	1924088 000	0.002053	2142100	1924088 8000	0.001113	0.000933
36	GJTL	2303700	3484800 000	0.000661	3603300	3484800 000	0.001034	1600100	3484800 000	0.000459	1429200	3484800 000	0.000410	3318300	3484800 0000	0.000952	0.000703
37	HMSP	16366200	1163180 76900	0.000141	21755400	1163180 76900	0.000187	11048700	1163180 76900	0.000095	24871200	1163180 76900	0.000214	18791400	1163180 076900	0.000162	0.000160
38	HOKI	5230561	2376447 520	0.002201	5230561	2376447 520	0.002201	5230561	2376447 520	0.002201	5230561	2376447 520	0.002201	5230561	2376447 7520	0.002201	0.002201

No.	Kode	H-5		TVA	H-4		TVA	H-3		TVA	H-2		TVA	H-1		TVA	Rata-rata
		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		
39	HRUM	1878900	2703620 000	0.000695	1297700	2703620 000	0.000480	3799500	2703620 000	0.001405	5120700	2703620 000	0.001894	3668300	270362 0000	0.001357	0.001166
40	ICBP	9328800	1166190 8000	0.000800	8041100	1166190 8000	0.000690	7711200	1166190 8000	0.000661	7383800	1166190 8000	0.000633	9366900	116619 08000	0.000803	0.000717
41	IMAS	265467	2765278 412	0.000096	265467	2765278 412	0.000096	265467	2765278 412	0.000096	265467	2765278 412	0.000096	265467	276527 8412	0.000096	0.000096
42	INCO	11481700	9936338 720	0.001156	11307300	9936338 720	0.001138	4168900	9936338 720	0.000420	5866400	9936338 720	0.000590	11962900	993633 8720	0.001204	0.000901
43	INDF	8191500	8780426 500	0.000933	26701300	8780426 500	0.003041	18944000	8780426 500	0.002158	18831600	8780426 500	0.002145	7864100	878042 6500	0.000896	0.001834
44	INDY	12109200	5210192 000	0.002324	8262300	5210192 000	0.001586	6123100	5210192 000	0.001175	5835200	5210192 000	0.001120	9372100	521019 2000	0.001799	0.001601
45	INKP	21520500	5470982 941	0.003934	5074700	5470982 941	0.000928	5876400	5470982 941	0.001074	3127500	5470982 941	0.000572	6351700	547098 2941	0.001161	0.001534
46	INTP	949100	3681231 699	0.000258	1142700	3681231 699	0.000310	1302200	3681231 699	0.000354	1145800	3681231 699	0.000311	1008300	368123 1699	0.000274	0.000301
47	ISAT	1665800	5433933 500	0.000307	1854200	5433933 500	0.000341	11929500	5433933 500	0.002195	4896700	5433933 500	0.000901	8631700	543393 3500	0.001588	0.001067
48	ITMG	2703400	1129925 000	0.002393	1787200	1129925 000	0.001582	2264500	1129925 000	0.002004	1571800	1129925 000	0.001391	1391700	112992 5000	0.001232	0.001720
49	JSMR	18152300	7257871 200	0.002501	2754900	7257871 200	0.000380	4506400	7257871 200	0.000621	4492300	7257871 200	0.000619	4351900	725787 1200	0.000600	0.000944
50	KLBF	13946100	4687512 2110	0.000298	10440000	4687512 2110	0.000223	39969300	4687512 2110	0.000853	29657600	4687512 2110	0.000633	16842400	468751 22110	0.000359	0.000473
51	LINK	111900	3042649 384	0.000037	116900	3042649 384	0.000038	2050300	3042649 384	0.000674	330100	3042649 384	0.000108	390900	304264 9384	0.000128	0.000197
52	LPKR	52709443	2307768 9619	0.002284	52709443	2307768 9619	0.002284	52709443	2307768 9619	0.002284	52709443	2307768 9619	0.002284	52709443	230776 89619	0.002284	0.002284
53	LPPF	7073033	2917918 080	0.002424	7073033	2917918 080	0.002424	7073033	2917918 080	0.002424	7073033	2917918 080	0.002424	7073033	291791 8080	0.002424	0.002424
54	LSIP	21481600	6822863 965	0.003148	8153700	6822863 965	0.001195	6950000	6822863 965	0.001019	11115100	6822863 965	0.001629	18631700	682286 3965	0.002731	0.001944
55	MAIN	4128255	2238750 000	0.001844	4128255	2238750 000	0.001844	4128255	2238750 000	0.001844	4128255	2238750 000	0.001844	4128255	223875 0000	0.001844	0.001844
56	MAPI	45576100	1660000 0000	0.002746	46323100	1660000 0000	0.002791	12646300	1660000 0000	0.000762	7792700	1660000 0000	0.000469	25418000	166000 00000	0.001531	0.001660
57	MEDC	46091700	1783933 8081	0.002584	10894300	1783933 8081	0.000611	11790600	1783933 8147	0.000661	5930000	1783933 8147	0.000332	10753400	178393 38147	0.000603	0.000958
58	MIKA	1586030	1455073 6000	0.000109	1586030	1455073 6000	0.000109	1586030	1455073 6000	0.000109	1586030	1455073 6000	0.000109	1586030	145507 36000	0.000109	0.000109

No.	Kode	H-5		TVA	H-4		TVA	H-3		TVA	H-2		TVA	H-1		TVA	Rata-rata
		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		
59	MNCN	23182800	1427610 3500	0.001624	16350900	1427610 3500	0.001145	15658400	1427610 3500	0.001097	29895900	1427610 3500	0.002094	32291500	1427610 03500	0.002262	0.001644
60	MYOR	2057000	2235869 9725	0.000092	2057000	2235869 9725	0.000092	2057000	2235869 9725	0.000092	2057000	2235869 9725	0.000092	2057000	2235869 99725	0.000092	0.000092
61	PBRX	602481	6478295 611	0.000093	602481	6478295 611	0.000093	602481	6478295 611	0.000093	602481	6478295 611	0.000093	602481	6478295 5611	0.000093	0.000093
62	PGAS	31687500	2424150 8196	0.001307	25183500	2424150 8196	0.001039	21309400	2424150 8196	0.000879	19146800	2424150 8196	0.000790	62610400	2424150 08196	0.002583	0.001320
63	PNBN	1466800	2383764 5998	0.000062	3324300	2383764 5998	0.000139	9133400	2383764 5998	0.000383	2835900	2383764 5998	0.000119	9890400	2383764 45998	0.000415	0.000224
64	PTBA	14398800	1152065 9250	0.001250	5166200	1152065 9250	0.000448	8177800	1152065 9250	0.000710	13128300	1152065 9250	0.001140	12290400	1152065 59250	0.001067	0.000923
65	PTPP	11271413	6199897 354	0.001818	11271413	6199897 354	0.001818	11271413	6199897 354	0.001818	11271413	6199897 354	0.001818	11271413	6199897 7354	0.001818	0.001818
66	PTRO	236900	1008605 000	0.000235	138200	1008605 000	0.000137	137300	1008605 000	0.000136	219200	1008605 000	0.000217	405500	1008605 5000	0.000402	0.000225
67	PWON	13421100	4815960 2400	0.000279	44973600	4815960 2400	0.000934	45107500	4815960 2400	0.000937	23032700	4815960 2400	0.000478	17596900	4815960 02400	0.000365	0.000599
68	RALS	3335800	7096000 000	0.000470	8100500	7096000 000	0.001142	3954000	7096000 000	0.000557	6280400	7096000 000	0.000885	9795400	7096000 0000	0.001380	0.000887
69	SCMA	33636400	1462160 1234	0.002300	10159400	1462160 1234	0.000695	3313800	1462160 1234	0.000227	9836200	1462160 1234	0.000673	4746300	1462160 01234	0.000325	0.000844
70	SILO	379600	1625765 625	0.000233	114400	1625765 625	0.000070	160800	1625765 625	0.000099	337700	1625765 625	0.000208	2093100	1625765 5625	0.001287	0.000380
71	SIMP	2390200	1581631 0000	0.000151	2855700	1581631 0000	0.000181	3919300	1581631 0000	0.000248	5319000	1581631 0000	0.000336	2567700	1581631 10000	0.000162	0.000216
72	SMDR	187700	3275120 000	0.000057	320200	3275120 000	0.000098	577100	3275120 000	0.000176	419200	3275120 000	0.000128	398800	3275120 0000	0.000122	0.000116
73	SMGR	5619400	5931520 000	0.000947	5639200	5931520 000	0.000951	7836900	5931520 000	0.001321	11696700	5931520 000	0.001972	8802900	5931520 0000	0.001484	0.001335
74	SMRA	8237300	1442678 1680	0.000571	7153800	1442678 1680	0.000496	19404600	1442678 1680	0.001345	25098000	1442678 1680	0.001740	14622000	1442678 81680	0.001014	0.001033
75	SMSM	4378400	5758675 440	0.000760	3636900	5758675 440	0.000632	3625000	5758675 440	0.000629	4324700	5758675 440	0.000751	4309700	5758675 5440	0.000748	0.000704
76	SRIL	3452000	2045217 6844	0.000169	7477700	2045217 6844	0.000366	5616900	2045217 6844	0.000275	4794500	2045217 6844	0.000234	7502800	2045217 76844	0.000367	0.000282
77	SSIA	7377831	4705249 440	0.001568	7377831	4705249 440	0.001568	7377831	4705249 440	0.001568	7377831	4705249 440	0.001568	7377831	4705249 9440	0.001568	0.001568
78	SSMS	21850350	9525000 000	0.002294	21850350	9525000 000	0.002294	21850350	9525000 000	0.002294	21850350	9525000 000	0.002294	21850350	9525000 0000	0.002294	0.002294

No.	Kode	H-5		TVA	H-4		TVA	H-3		TVA	H-2		TVA	H-1		TVA	Rata-rata
		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		
79	TBIG	1787800	4531399 889	0.000395	2017300	4531399 889	0.000445	2152000	4531399 889	0.000475	1230700	4531399 889	0.000272	1492500	453139 9889	0.000329	0.000383
80	TBLA	850100	5342098 939	0.000159	470000	5342098 939	0.000088	622600	5342098 939	0.000117	862300	5342098 939	0.000161	919900	534209 8939	0.000172	0.000139
81	TINS	16198864	7447753 454	0.002175	16198864	7447753 454	0.002175	16198864	7447753 454	0.002175	16198864	7447753 454	0.002175	16198864	744775 3454	0.002175	0.002175
82	TKIM	818900	3113223 570	0.000263	1059200	3113223 570	0.000340	623700	3113223 570	0.000200	888100	3113223 570	0.000285	458300	311322 3570	0.000147	0.000247
83	TLKM	76951600	9906221 6600	0.000777	75423000	9906221 6600	0.000761	64475500	9906221 6600	0.000651	44510600	9906221 6600	0.000449	62572100	990622 16600	0.000632	0.000654
84	TOPS	4989900	3333000 0000	0.000150	5879800	3333000 0000	0.000176	4904800	3333000 0000	0.000147	2479800	3333000 0000	0.000074	4172200	333300 00000	0.000125	0.000135
85	TOWR	8227300	5101462 5000	0.000161	9049800	5101462 5000	0.000177	57776100	5101462 5000	0.001133	33625100	5101462 5000	0.000659	6548600	510146 25000	0.000128	0.000452
86	TPIA	3987200	1783352 0260	0.000224	5601900	1783352 0260	0.000314	2992000	1783352 0260	0.000168	3275900	1783352 0260	0.000184	4689100	178335 20260	0.000263	0.000230
87	UNTR	4113100	3730135 136	0.001103	3627400	3730135 136	0.000972	2654400	3730135 136	0.000712	2832600	3730135 136	0.000759	4018500	373013 5136	0.001077	0.000925
88	UNVR	1485000	7630000 000	0.000195	1035100	7630000 000	0.000136	1194200	7630000 000	0.000157	1720600	7630000 000	0.000226	1875200	763000 0000	0.000246	0.000192
89	WIKA	16280462	8969951 372	0.001815	16280462	8969951 372	0.001815	16280462	8969951 372	0.001815	16280462	8969951 372	0.001815	16280462	896995 1372	0.001815	0.001815
90	WOOD	6988700	6306250 000	0.001108	8266400	6306250 000	0.001311	8338000	6306250 000	0.001322	13651900	6306250 000	0.002165	8624800	630625 0000	0.001368	0.001455
91	WSBP	49743504	2636115 7534	0.001887	49743504	2636115 7534	0.001887	49743504	2636115 7534	0.001887	49743504	2636115 7534	0.001887	49743504	263611 57534	0.001887	0.001887
92	WSKT	26699962	1357395 1000	0.001967	26699962	1357395 1000	0.001967	26699962	1357395 1000	0.001967	26699962	1357395 1000	0.001967	26699962	135739 51000	0.001967	0.001967
93	WTON	17997439	8715466 600	0.002065	17997439	8715466 600	0.002065	17997439	8715466 600	0.002065	17997439	8715466 600	0.002065	17997439	871546 6600	0.002065	0.002065



Lampiran 14.
Data Trading Volume Activity Sesudah Pemilihan Presiden Indonesia Tahun 2019

No.	Kode	H+1		TVA	H+2		TVA	H+3		TVA	H+4		TVA	H+5		TVA	Rata-rata
		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		
1	ACES	48623800	1715000 0000	0.002835	14528200	17150000 000	0.000847	2996600 0	17150000 000	0.001747	16856700	1715000 0000	0.000983	3321740 0	17150000 000	0.001937	0.001670
2	ADHI	9539515	3560849 376	0.002679	9539515	35608493 76	0.002679	9539515	35608493 76	0.002679	9539515	3560849 376	0.002679	9539515	35608493 76	0.002679	0.002679
3	ADRO	46156300	3198596 2000	0.001443	33244100	31985962 000	0.001039	4370080 0	31985962 000	0.001366	32154700	3198596 2000	0.001005	2500090 0	31985962 000	0.000782	0.001127
4	AGRO	2065600	2112985 7328	0.000098	1332100	21129857 328	0.000063	1951800	21129857 328	0.000092	2420300	2112985 7328	0.000115	1519400	21129857 328	0.000072	0.000088
5	AKRA	6442700	4014694 920	0.001605	5228200	40146949 20	0.001302	4547200	40146949 20	0.001133	2819200	4014694 920	0.000702	5528700	40146949 20	0.001377	0.001224
6	ANTM	41688500	2403076 4725	0.001735	75543000	24030764 725	0.003144	5482070 0	24030764 725	0.002281	28625000	2403076 4725	0.001191	2851580 0	24030764 725	0.001187	0.001907
7	APLN	11773600	1936456 1700	0.000608	7127900	19364561 700	0.000368	4668000	19364561 700	0.000241	2529400	1936456 1700	0.000131	3152500	19364561 700	0.000163	0.000302
8	ASII	88459900	4048355 3140	0.002185	33999600	40483553 140	0.000840	3048690 0	40483553 140	0.000753	22044600	4048355 3140	0.000545	3499830 0	40483553 140	0.000865	0.001037
9	ASRI	28575000	1964941 1888	0.001454	12673600	19649411 888	0.000645	1542680 0	19649411 888	0.000785	6841100	1964941 1888	0.000348	9563900	19649411 888	0.000487	0.000744
10	BBKP	19433600	1153538 9661	0.001685	14251200	11535389 661	0.001235	1113280 0	11535389 661	0.000965	3029800	1153538 9661	0.000263	1074180 0	11535389 661	0.000931	0.001016
11	BBNI	45250500	1846216 9893	0.002451	19359500	18462169 893	0.001049	1258260 0	18462169 893	0.000682	11306400	1846216 9893	0.000612	3063910 0	18462169 893	0.001660	0.001291
12	BBRI	18203500 0	1221123 51900	0.001491	10196350 0	12211235 1900	0.000835	5484080 0	12211235 1900	0.000449	172810100	1221123 51900	0.001415	1844632 00	12211235 1900	0.001511	0.001140
13	BBTN	18462500	1048410 0000	0.001761	18462500	10484100 000	0.001761	1846250 0	10484100 000	0.001761	18462500	1048410 0000	0.001761	1846250 0	10484100 000	0.001761	0.001761
14	BDMN	3388300	9488796 931	0.000357	673600	94887969 31	0.000071	380700	94887969 31	0.000040	1858700	9488796 931	0.000196	1201500	94887969 31	0.000127	0.000158
15	BEST	17837878	9647311 150	0.001849	17837878	96473111 50	0.001849	1783787 8	96473111 50	0.001849	17837878	9647311 150	0.001849	1783787 8	96473111 50	0.001849	0.001849
16	BJBR	10108600	9740399 289	0.001038	10045600	97403992 89	0.001031	1171440 0	97403992 89	0.001203	11798100	9740399 289	0.001211	1224620 0	97403992 89	0.001257	0.001148
17	BJTM	17798300	1484395 6196	0.001199	11855400	14843956 196	0.000799	1727630 0	14843956 196	0.001164	12517600	1484395 6196	0.000843	4809600	14843956 196	0.000324	0.000866
18	BKSL	48031100	5525865 9456	0.000869	12052700 0	55258659 456	0.002181	9689230 0	55258659 456	0.001753	21837200	5525865 9456	0.000395	6802040 0	55258659 456	0.001231	0.001286

No.	Kode	H+1		TVA	H+2		TVA	H+3		TVA	H+4		TVA	H+5		TVA	Rata-rata
		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		
19	BMRI	12167170 0	4619999 9998	0.002634	34990900	46199999 998	0.000757	3269230 0	46199999 998	0.000708	27704200	4619999 9998	0.000600	5559260 0	46199999 998	0.001203	0.001180
20	BMTR	29772000	1533451 1286	0.001942	8707000	15334511 286	0.000568	3040660 0	15334511 286	0.001983	65929500	1533451 1286	0.004299	6507040 0	15334511 286	0.004243	0.002607
21	BNGA	4137100	2488029 0775	0.000166	1783800	24880290 775	0.000072	2435600	24880290 775	0.000098	3207400	2488029 0775	0.000129	4883200	24880290 775	0.000196	0.000132
22	BNLI	53242000	2776231 1813	0.001918	8032400	27762311 813	0.000289	9686900	27762311 813	0.000349	29213400	2776231 1813	0.001052	1173100 0	27762311 813	0.000423	0.000806
23	BRPT	26927700	1779158 6878	0.001514	21461300	17791586 878	0.001206	3061850 0	17791586 878	0.001721	33436000	1779158 6878	0.001879	2732880 0	17791586 878	0.001536	0.001571
24	BSDE	31516300	1924669 6192	0.001637	20294600	19246696 192	0.001054	1473650 0	19246696 192	0.000766	11480500	1924669 6192	0.000596	1750990 0	19246696 192	0.000910	0.000993
25	BTPN	29400	8065864 461	0.000004	206300	80658644 61	0.000026	11700	80658644 61	0.000001	20400	8065864 461	0.000003	777500	80658644 61	0.000096	0.000026
26	BUMI	13324351 2	6547592 7488	0.002035	13324351 2	65475927 488	0.002035	1332435 12	65475927 488	0.002035	133243512	6547592 7488	0.002035	1332435 12	65475927 488	0.002035	0.002035
27	CLEO	6598000	1200000 0000	0.000550	6878300	12000000 000	0.000573	1304570 0	12000000 000	0.001087	8216000	1200000 0000	0.000685	6636600	12000000 000	0.000553	0.000690
28	CPIN	8981400	1639800 0000	0.000548	6272900	16398000 000	0.000383	4495800	16398000 000	0.000274	16112100	1639800 0000	0.000983	2201880 0	16398000 000	0.001343	0.000706
29	CTRA	10100070 0	1856030 3397	0.005442	34636100	18560303 397	0.001866	1415720 0	18560303 397	0.000763	38854000	1856030 3397	0.002093	4102390 0	18560303 397	0.002210	0.002475
30	DMAS	19937990 0	4819811 1100	0.004137	21552700	48198111 100	0.000447	1623602 00	48198111 100	0.003369	38388700	4819811 1100	0.000796	3293220 0	48198111 100	0.000683	0.001886
31	DOID	16043572	8611686 432	0.001863	16043572	86116864 32	0.001863	1604357 2	86116864 32	0.001863	16043572	8611686 432	0.001863	1604357 2	86116864 32	0.001863	0.001863
32	ERAA	8641710	3190000 000	0.002709	8641710	31900000 00	0.002709	8641710	31900000 00	0.002709	8641710	3190000 000	0.002709	8641710	31900000 00	0.002709	0.002709
33	ESSA	16344700	1430000 0000	0.001143	10483700	14300000 000	0.000733	2917350 0	14300000 000	0.002040	31049900	1430000 0000	0.002171	1330640 0	14300000 000	0.000931	0.001404
34	EXCL	33758200	1068796 0423	0.003159	34552200	10687960 423	0.003233	2849060 0	10687960 423	0.002666	11371700	1068796 0423	0.001064	6940600	10687960 423	0.000649	0.002154
35	GGRM	2601200	1924088 000	0.001352	2534500	19240880 00	0.001317	1332000	19240880 00	0.000692	2809900	1924088 000	0.001460	2074900	19240880 00	0.001078	0.001180
36	GJTL	2790900	3484800 000	0.000801	1137000	34848000 00	0.000326	8374000	34848000 00	0.002403	2541600	3484800 000	0.000729	4077000	34848000 00	0.001170	0.001086
37	HMSP	22691800	1163180 76900	0.000195	80193100	11631807 6900	0.000689	2375980 0	11631807 6900	0.000204	22979900	1163180 76900	0.000198	2461030 0	11631807 6900	0.000212	0.000300
38	HOKI	5327995	2376447 520	0.002242	5327996	23764480 20	0.002242	5327996	23764480 20	0.002242	5327996	2376448 020	0.002242	5327996	23764480 20	0.002242	0.002242

No.	Kode	H+1		TVA	H+2		TVA	H+3		TVA	H+4		TVA	H+5		TVA	Rata-rata
		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		
39	HRUM	2929000	270362000	0.001083	2297900	270362000	0.000850	5075500	270362000	0.001877	9063900	270362000	0.003353	4928600	270362000	0.001823	0.001797
40	ICBP	9814000	11661908000	0.000842	4508800	11661908000	0.000387	7391100	11661908000	0.000634	4551000	11661908000	0.000390	8457600	11661908000	0.000725	0.000595
41	IMAS	526100	2765278412	0.000190	244300	2765278412	0.000088	583600	2765278412	0.000211	550700	2765278412	0.000199	108600	2765278412	0.000039	0.000146
42	INCO	18667800	9936338720	0.001879	5955900	9936338720	0.000599	6687600	9936338720	0.000673	10408700	9936338720	0.001048	9997100	9936338720	0.001006	0.001041
43	INDF	20284300	8780426500	0.002310	7073400	8780426500	0.000806	5276700	8780426500	0.000601	4957400	8780426500	0.000565	7537000	8780426500	0.000858	0.001028
44	INDY	12588000	5210192000	0.002416	4629500	5210192000	0.000889	10252600	5210192000	0.001968	19887800	5210192000	0.003817	7414600	5210192000	0.001423	0.002103
45	INKP	12150800	5470982941	0.002221	7944600	5470982941	0.001452	5163600	5470982941	0.000944	3885100	5470982941	0.000710	3616900	5470982941	0.000661	0.001198
46	INTP	2795700	3681231699	0.000759	1139200	3681231699	0.000309	3522900	3681231699	0.000957	1495900	3681231699	0.000406	3097300	3681231699	0.000841	0.000655
47	ISAT	3642000	5433933500	0.000670	2571900	5433933500	0.000473	5943300	5433933500	0.001094	4105100	5433933500	0.000755	2183700	5433933500	0.000402	0.000679
48	ITMG	1889300	1129925000	0.001672	612900	1129925000	0.000542	1363700	1129925000	0.001207	915300	1129925000	0.000810	959800	1129925000	0.000849	0.001016
49	JSMR	13183500	7257871200	0.001816	7922500	7257871200	0.001092	4417900	7257871200	0.000609	13465300	7257871200	0.001855	7614200	7257871200	0.001049	0.001284
50	KLBF	38798400	46875122110	0.000828	18126300	46875122110	0.000387	15935500	46875122110	0.000340	9784600	46875122110	0.000209	27010100	46875122110	0.000576	0.000468
51	LINK	1000600	3042649384	0.000329	334900	3042649384	0.000110	576700	3042649384	0.000190	2175600	3042649384	0.000715	466700	3042649384	0.000153	0.000299
52	LPKR	43916843	23077689619	0.001903	43916843	23077689619	0.001903	43916843	23077689619	0.001903	43916843	23077689619	0.001903	43916843	23077689619	0.001903	0.001903
53	LPPF	4855416	2917918080	0.001664	4855416	2917918080	0.001664	4855416	2917918080	0.001664	4855416	2917918080	0.001664	4855416	2917918080	0.001664	0.001664
54	LSIP	9933800	6822863965	0.001456	7982100	6822863965	0.001170	6974900	6822863965	0.001022	44079600	6822863965	0.006461	11642000	6822863965	0.001706	0.002363
55	MAIN	8262000	223875000	0.003690	2591400	223875000	0.001158	3075600	223875000	0.001374	4962000	223875000	0.002216	10596800	223875000	0.004733	0.002634
56	MAPI	13014400	1660000000	0.000784	29620300	1660000000	0.001784	24226000	1660000000	0.001459	7547200	1660000000	0.000455	15226200	1660000000	0.000917	0.001080
57	MEDC	9345400	17839338147	0.000524	33002600	17839338147	0.001850	75325200	17839338147	0.004222	15428700	17839338147	0.000865	13812400	17839338147	0.000774	0.001647
58	MIKA	829000	14550736000	0.000057	1216100	14550736000	0.000084	1693700	14550736000	0.000116	851700	14550736000	0.000059	1849600	14550736000	0.000127	0.000089

No.	Kode	H+1		TVA	H+2		TVA	H+3		TVA	H+4		TVA	H+5		TVA	Rata-rata
		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		Volume	Listed		
79	TBIG	2653600	4531399 889	0.000586	1499700	45313998 89	0.000331	3684900	45313998 89	0.000813	2170200	4531399 889	0.000479	2149400	45313998 89	0.000474	0.000537
80	TBLA	889100	5342098 939	0.000166	1227100	53420989 39	0.000230	666500	53420989 39	0.000125	815300	5342098 939	0.000153	841200	53420989 39	0.000157	0.000166
81	TINS	8296797	7447753 454	0.001114	8296797	74477534 54	0.001114	8296797	74477534 54	0.001114	8296797	7447753 454	0.001114	8296797	74477534 54	0.001114	0.001114
82	TKIM	1024300	3113223 570	0.000329	1179500	31132235 70	0.000379	947100	31132235 70	0.000304	790000	3113223 570	0.000254	1051300	31132235 70	0.000338	0.000321
83	TLKM	11926340 0	9906221 6600	0.001204	48671200	99062216 600	0.000491	8644370 0	99062216 600	0.000873	76660900	9906221 6600	0.000774	5277510 0	99062216 600	0.000533	0.000775
84	TOPS	2849600	3333000 0000	0.000085	5494600	33330000 000	0.000165	3008000	33330000 000	0.000090	3103500	3333000 0000	0.000093	2466500	33330000 000	0.000074	0.000102
85	TOWR	14128500	5101462 5000	0.000277	42375600	51014625 000	0.000831	2274680 0	51014625 000	0.000446	21157800	5101462 5000	0.000415	7878900	51014625 000	0.000154	0.000425
86	TPIA	4261200	1783352 0260	0.000239	4266300	17833520 260	0.000239	4210100	17833520 260	0.000236	2433300	1783352 0260	0.000136	4046900	17833520 260	0.000227	0.000216
87	UNTR	7925900	3730135 136	0.002125	2903800	37301351 36	0.000778	6435400	37301351 36	0.001725	5899100	3730135 136	0.001581	5912500	37301351 36	0.001585	0.001559
88	UNVR	2285000	7630000 000	0.000299	2204700	76300000 00	0.000289	1461400	76300000 00	0.000192	2974600	7630000 000	0.000390	5423300	76300000 00	0.000711	0.000376
89	WIKA	9283900	8969951 372	0.001035	9283900	89699513 72	0.001035	9283900	89699513 72	0.001035	9283900	8969951 372	0.001035	9283900	89699513 72	0.001035	0.001035
90	WOOD	6054100	6306250 000	0.000960	7149900	63062500 00	0.001134	1079290 0	63062500 00	0.001711	17066100	6306250 000	0.002706	1765630 0	63062500 00	0.002800	0.001862
91	WSBP	59365327	2636115 7534	0.002252	59365327	26361157 534	0.002252	5936532 7	26361157 534	0.002252	59365327	2636115 7534	0.002252	5936532 7	26361157 534	0.002252	0.002252
92	WSKT	24962496	1357395 1000	0.001839	24962496	13573951 000	0.001839	2496249 6	13573951 000	0.001839	24962496	1357395 1000	0.001839	2496249 6	13573951 000	0.001839	0.001839
93	WTON	23636345	8715466 600	0.002712	23636345	87154666 00	0.002712	2363634 5	87154666 00	0.002712	23636345	8715466 600	0.002712	2363634 5	87154666 00	0.002712	0.002712



Lampiran 15
Hasil *Output* SPSS Analisis Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
AR_Sebelum	93	-.019187	.014472	-.00088866	.007769180
AR_Setelah	93	-.019150	.019120	.00297387	.008273639
SRV_Sebelum	93	-.000937	.055425	.00001742	.005818533
SRV_Setelah	93	-.000466	.003816	.00000761	.000613009
TVA_Sebelum	93	.000085	.002424	.00103109	.000704110
TVA_Setelah	93	.000026	.002758	.00120385	.000788319
Valid N (listwise)	93				



Lampiran 16.
Hasil Output SPSS Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		AR_Sebelum	AR_Setelah	SRV_Sebelum	SRV_Setelah	TVA_Sebelum	TVA_Setelah
N		93	93	93	93	93	93
Normal Parameters ^{a,b}	Mean	-.00088866	.00297387	.00001742	.00000761	.00103109	.00120385
	Std. Deviation	.007769180	.008273639	.005818533	.000613009	.000704110	.000788319
Most Extreme Differences	Absolute	.073	.086	.455	.220	.090	.084
	Positive	.073	.052	.455	.216	.090	.084
	Negative	-.053	-.086	-.435	-.220	-.090	-.068
Test Statistic		.073	.086	.455	.220	.090	.084
Asymp. Sig. (2-tailed)		.200 ^{c,d}	.084 ^c	.000 ^c	.000 ^c	.060 ^c	.115 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

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



Lampiran 17.
Hasil Output SPSS Uji Hipotesis

Uji H₁

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	AR_Setelah	.00297387	93	.008273639	.000857936
	AR_Sebelum	-.00088866	93	.007769180	.000805626

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	AR_Setelah - AR_Sebelum	.003862527	.011388279	.001180910	.001517139	.006207915	3.271	92	.002

Uji H₂

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
SRV_Setelah	93	.00000761	.000613009	-.000466	.003816
SRV_Sebelum	93	.00001742	.005818533	-.000937	.055425

Ranks

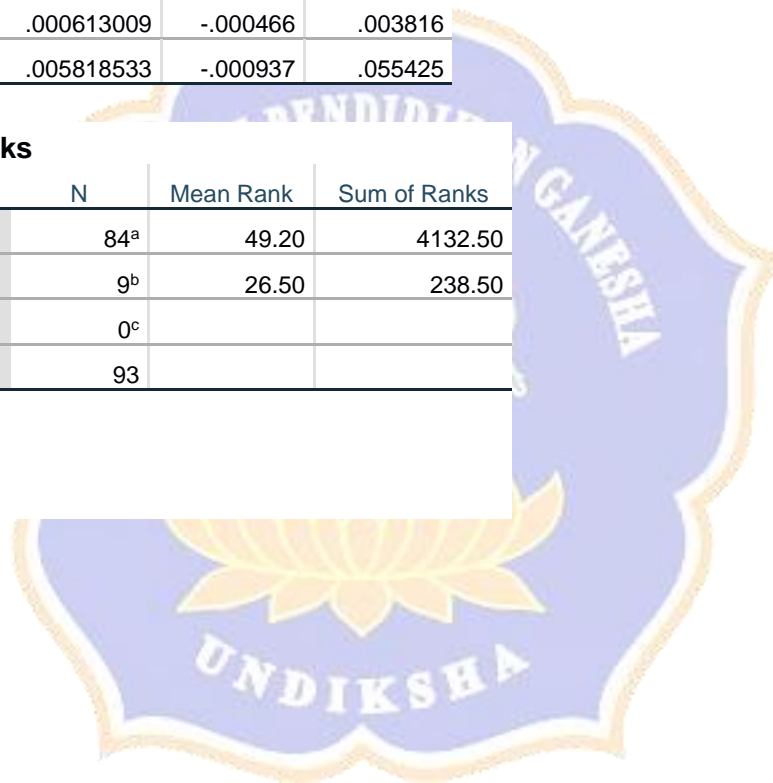
		N	Mean Rank	Sum of Ranks
SRV_Sebelum -	Negative Ranks	84 ^a	49.20	4132.50
SRV_Setelah	Positive Ranks	9 ^b	26.50	238.50
	Ties	0 ^c		
	Total	93		

- a. SRV_Sebelum < SRV_Setelah
- b. SRV_Sebelum > SRV_Setelah
- c. SRV_Sebelum = SRV_Setelah

Test Statistics^a

	SRV_Sebelum - SRV_Setelah
Z	-7.460 ^b
Asymp. Sig. (2-tailed)	.000

- a. Wilcoxon Signed Ranks Test
- b. Based on positive ranks.



Uji H₃

Paired Samples Statistics

	Mean	N	Std. Deviation	Std. Error Mean
Pair 1 TVA_Setelah	.00120385	93	.000788319	.000081745
TVA_Sebelum	.00103109	93	.000704110	.000073013

Paired Samples Test

		Paired Differences							
						95% Confidence Interval of the Difference			
		Mean	Std. Deviation	Std. Error Mean	Lower	Upper	t	df	Sig. (2-tailed)
Pair 1	TVA_Setelah - TVA_Sebelum	.000172763	.000495283	.000051358	.000070761	.000274766	3.364	92	.001

