

## LAMPIRAN 1

### Hasil Output Pengolahan SPSS Abnormal Return Peristiwa Inklusi

#### One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
plus5	15	.0022	.01573	.00406
plus4	15	-.0045	.01170	.00302
plus3	15	.0036	.00860	.00222
plus2	15	-.0027	.01664	.00430
plus1	15	-.0056	.02936	.00758
event	15	-.0061	.00919	.00237
minus1	15	.0016	.01522	.00393
minus2	15	.0120	.02444	.00631
minus3	15	.0054	.01527	.00394
minus4	15	-.0020	.01443	.00373
minus5	15	-.0009	.00889	.00229

### One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
plus5	.532	14	.603	.00216	-.0065	.0109
plus4	-1.504	14	.155	-.00454	-.0110	.0019
plus3	1.622	14	.127	.00360	-.0012	.0084
plus2	-.629	14	.540	-.00270	-.0119	.0065
plus1	-.737	14	.473	-.00559	-.0218	.0107
event	-2.578	14	.022	-.00612	-.0112	-.0010
minus1	.415	14	.685	.00163	-.0068	.0101
minus2	1.905	14	.078	.01202	-.0015	.0256
minus3	1.374	14	.191	.00542	-.0030	.0139
minus4	-.543	14	.596	-.00202	-.0100	.0060
minus5	-.410	14	.688	-.00094	-.0059	.0040

## LAMPIRAN 2

### Hasil Output Pengolahan SPSS Abnormal Return Peristiwa Eksklusi

#### One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
plus5	15	-.0021	.01897	.00490
plus4	15	.0094	.01723	.00445
plus3	15	.0098	.01673	.00432
plus2	15	-.0065	.02253	.00582
plus1	15	-.0057	.02150	.00555
event	15	.0031	.01206	.00311
minus1	15	.0007	.01097	.00283
minus2	15	.0026	.01286	.00332
minus3	15	.0038	.02367	.00611
minus4	15	.0041	.01999	.00516
minus5	15	-.0053	.02082	.00537

### One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
plus5	-.421	14	.680	-.00206	-.0126	.0084
plus4	2.102	14	.054	.00935	-.0002	.0189
plus3	2.277	14	.039	.00984	.0006	.0191
plus2	-1.119	14	.282	-.00651	-.0190	.0060
plus1	-1.024	14	.323	-.00568	-.0176	.0062
event	1.007	14	.331	.00313	-.0035	.0098
minus1	.231	14	.821	.00065	-.0054	.0067
minus2	.798	14	.438	.00265	-.0045	.0098
minus3	.628	14	.540	.00384	-.0093	.0169
minus4	.795	14	.440	.00411	-.0070	.0152
minus5	-.981	14	.343	-.00527	-.0168	.0063

### LAMPIRAN 3

#### Hasil Output Pengolahan SPSS Akumulasi Abnormal Return Peristiwa Inklusi

##### One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
plus5	15	.0029	.04925	.01272
plus4	15	.0008	.03598	.00929
plus3	15	.0053	.02972	.00767
plus2	15	.0017	.03269	.00844
plus1	15	.0044	.03405	.00879
event	15	.0100	.03425	.00884
minus1	15	.0161	.03381	.00873
minus2	15	.0145	.03028	.00782
minus3	15	.0025	.01835	.00474
minus4	15	-.0030	.01810	.00467
minus5	15	-.0009	.00889	.00229

### One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
plus5	.230	14	.822	.00292	-.0243	.0302
plus4	.082	14	.936	.00076	-.0192	.0207
plus3	.691	14	.501	.00530	-.0112	.0218
plus2	.202	14	.843	.00170	-.0164	.0198
plus1	.501	14	.624	.00440	-.0145	.0233
event	1.130	14	.278	.00999	-.0090	.0290
minus1	1.845	14	.086	.01611	-.0026	.0348
minus2	1.852	14	.085	.01448	-.0023	.0312
minus3	.518	14	.612	.00245	-.0077	.0126
minus4	-.634	14	.536	-.00296	-.0130	.0071
minus5	-.410	14	.688	-.00094	-.0059	.0040

## LAMPIRAN 4

### Hasil Output Pengolahan SPSS Akumulasi Abnormal Return Peristiwa Eksklusi

#### One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
plus5	15	.0140	.04425	.01142
plus4	15	.0161	.04938	.01275
plus3	15	.0068	.05132	.01325
plus2	15	-.0031	.05921	.01529
plus1	15	.0034	.04310	.01113
event	15	.0091	.04048	.01045
minus1	15	.0060	.04133	.01067
minus2	15	.0053	.03844	.00992
minus3	15	.0027	.03939	.01017
minus4	15	-.0012	.03133	.00809
minus5	15	-.0053	.02082	.00537

### One-Sample Test

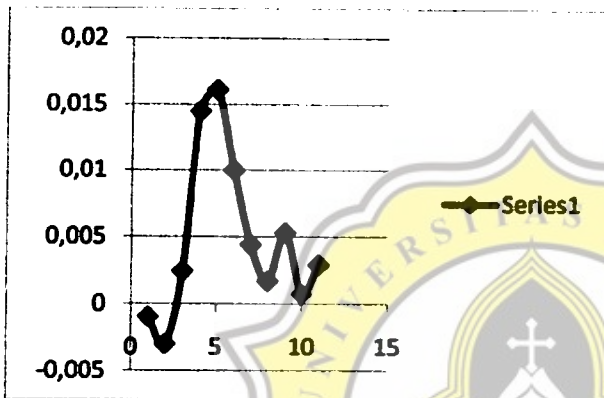
	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
plus5	1.229	14	.239	.01404	-.0105	.0385
plus4	1.263	14	.227	.01610	-.0112	.0434
plus3	.509	14	.618	.00675	-.0217	.0352
plus2	-.202	14	.843	-.00309	-.0359	.0297
plus1	.308	14	.763	.00342	-.0204	.0273
event	.871	14	.398	.00911	-.0133	.0315
minus1	.560	14	.584	.00597	-.0169	.0289
minus2	.536	14	.600	.00532	-.0160	.0266
minus3	.263	14	.797	.00267	-.0191	.0245
minus4	-.144	14	.887	-.00117	-.0185	.0162
minus5	-.981	14	.343	-.00527	-.0168	.0063



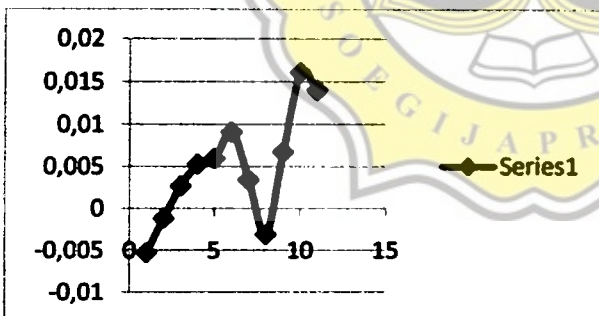
## LAMPIRAN 5

### Diagram Scatter – Akumulasi Abnormal Return Peristiwa Inklusi, Eksklusi, dan Saham Bertahan

#### A. AKUMULASI ABNORMAL RETURN PERISTIWA INKLUSI



#### B. AKUMULASI ABNORMAL RETURN PERISTIWA EKSKLUSI



#### C. AKUMULASI ABNORMAL RETURN PADA SAHAM BERTAHAN

