

LAMPIRAN

Lampiran 1. Daftar Sampel Perusahaan

No.	Kode Efek	Nama Emiten
1	AALI	Astra Agro Lestari Tbk.
2	ADRO	Adaro Energy Tbk.
3	ASII	Astra International Tbk.
4	BBCA	Bank Central Asia Tbk.
5	BBNI	Bank Negara Indonesia (Persero) Tbk.
6	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
7	BDMN	Bank Danamon Indonesia Tbk.
8	BMRI	Bank Mandiri (Persero) Tbk.
9	CPIN	Charoen Pokphand Indonesia Tbk.
10	EXCL	XL Axiata Tbk.
11	GGRM	Gudang Garam Tbk.
12	HRUM	Harum Energy Tbk.
13	ICBP	Indofood CBP Sukses Makmur Tbk.
14	INDF	Indofood Sukses Makmur Tbk.
15	INTP	Indocement Tungal Prakasa Tbk.
16	ITMG	Indo Tambangraya Megah Tbk.
17	JSMR	Jasa Marga (Persero) Tbk.
18	KLBF	Kalbe Farma Tbk.
19	LPKR	Lippo Karawaci Tbk.
20	LSIP	PP London Sumatra Indonesia Tbk.
21	PGAS	Perusahaan Gas Negara (Persero) Tbk.
22	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk.
23	SMGR	Semen Gresik (Persero) Tbk.
24	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
25	UNTR	United Tractors Tbk
26	UNVR	Unilever Indonesia Tbk.

Lampiran 2. Tabulasi Sektor dan Sub Sektor Perusahaan Sampel

No.	Sektor dan Sub Sektor	Jumlah (n)	Persentase (%)
1	Sektor Pertanian		
	Perkebunan	2	7.69%
2	Sektor Pertambangan		
	Batu bara	4	15.38%
3	Sektor Industri Dasar dan Kimia		
	Semen	2	7.69%
	Pakan ternak	1	3.85%
4	Aneka Industri		
	Otomotif dan Komponen	1	3.85%
5	Industri Barang Konsumsi		
	Makanan dan Minuman	2	7.69%
	Rokok	1	3.85%
	Farmasi	1	3.85%
	Kosmetik dan Keperluan Rumah Tangga	1	3.85%
6	Property dan Real Estate		
	Property dan Real Estate	1	3.85%
7	Infrastruktur, Utilitas, dan Transportasi		
	Energi	1	3.85%
	Jalan Tol, Bandara, Pelabuhan, dan Sejenisnya	1	3.85%
	Telekomunikasi	2	7.69%
8	Keuangan		
	Bank	5	19.23%
9	Perdagangan Jasa dan Investasi		
	Perdagangan Besar Barang Produksi	1	3.85%
	Total	26	100%

Lampiran 3. Statistik Deskriptif *Abnormal Return*

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Min5	78	-,0661155	,054028776	-,002262879	,020116766544
Min4	78	-,0542822	,064108978	,0019678682	,016103151055
Min3	78	-,0434047	,057390120	,0021175249	,017283915066
Min2	78	-,05958566	,06640641	-,0030940128	,01979625986
Min1	78	-,0966847	,134440005	-,000725866	,029904467479
Nol	52	-,0549297	,078441864	-,002447490	,022479117795
Plus1	78	-,0560939	,034310059	-,001960067	,017847278699
Plus2	78	-,0343980	,0402204	,000719217	,0147784052
Plus3	78	-,0515741	,059221822	-,000497803	,015980595258
Plus4	78	-,0477860	,040894304	-,003043476	,015959678464
Plus5	78	-,0387323	,053761249	-,001550929	,014647593770
Valid N (listwise)	52				

Lampiran 4. Hasil Pengujian *One Sample T-Test*

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
min5	78	-,00226287862	,020116766544	,002277775276
min4	78	,00196786815	,016103151055	,001823322812
min3	78	,00211752486	,017283915066	,001957018009
min2	78	-,0030940128	,01979625986	,00224148504
min1	78	-,00072586635	,029904467479	,003386014174
nol	52	-,00244748990	,022479117795	,003117292763
plus1	78	-,00196006671	,017847278699	,002020806379
plus2	78	,000719217	,0147784052	,0016733249
plus3	78	-,00049780318	,015980595258	,001809446100
plus4	78	-,00304347572	,015959678464	,001807077740
plus5	78	-,00155092882	,014647593770	,001658513403

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
min5	-,993	77	,324	-,002262878615	-,006798509	,00227275141
min4	1,079	77	,284	,001967868150	-,001662831	,00559856771
min3	1,082	77	,283	,002117524859	-,001779396	,00601444557
min2	-1,380	77	,171	-,00309401282	-,007557380	,0013693541
min1	-,214	77	,831	-,000725866346	-,007468282	,00601654926
nol	-,785	51	,436	-,002447489904	-,008705716	,00381073645
plus1	-,970	77	,335	-,001960066714	-,005984006	,00206387287
plus2	,430	77	,669	,0007192172	-,002612798	,004051233
plus3	-,275	77	,784	-,000497803179	-,004100871	,00310526432
plus4	-1,684	77	,096	-,003043475723	-,006641827	,00055487577
plus5	-,935	77	,353	-,001550928821	-,004853451	,00175159328

Lampiran 5. Perhitungan Kesalahan Standar Estimasi (Jogiyanto,2008)

	t-5	t-4	t-3	t-2	t-1	t=0	t+1	t+2	t+3	t+4	t+5
AALI	-0.043	-0.012	-0.034	0.006	0.001	-0.013	0.002	0.011	0.004	-0.009	0.011
ADRO	0.013	-0.004	-0.009	0.004	0.024	0.002	-0.006	-0.017	-0.015	-0.008	-0.011
ASII	-0.015	-0.005	-0.006	0.003	0.000	0.007	0.021	0.006	-0.018	-0.003	-0.014
BBCA	-0.004	-0.005	0.002	-0.015	0.015	-0.004	-0.006	0.005	0.002	0.008	-0.005
BBNI	-0.010	0.008	0.034	-0.008	0.002	-0.010	0.001	-0.020	0.021	0.008	0.001
BBRI	-0.018	0.002	0.003	-0.032	-0.011	-0.004	-0.028	0.007	0.002	0.006	0.010
BDMN	-0.019	0.002	-0.004	-0.060	-0.055	0.059	0.011	-0.009	0.002	-0.011	-0.005
BMRI	0.011	-0.005	0.039	0.004	0.010	-0.004	-0.006	-0.021	0.016	-0.013	0.009
CPIN	0.015	-0.008	0.024	0.004	-0.004	-0.022	-0.006	-0.020	0.002	-0.005	0.014
EXCL	-0.022	0.030	-0.004	0.013	-0.022	0.015	0.022	0.025	-0.033	0.014	0.021
GGRM	0.002	-0.002	-0.004	-0.034	0.025	0.005	-0.001	-0.014	-0.013	0.021	-0.026
HRUM	-0.017	0.008	-0.011	-0.010	-0.031	0.010	-0.006	-0.001	-0.019	-0.029	0.002
ICBP	-0.004	0.032	0.006	-0.006	0.093	0.014	-0.032	0.017	0.019	0.014	0.003
INDF	0.007	0.012	-0.004	-0.012	0.028	-0.004	-0.011	-0.006	0.002	0.009	0.021
INTP	-0.006	0.004	-0.001	0.012	-0.012	0.005	0.000	0.013	0.018	-0.002	-0.011
ITMG	0.026	-0.002	0.002	-0.012	-0.064	-0.009	-0.018	0.013	-0.013	-0.016	0.009
JSMR	0.015	0.020	0.005	-0.014	-0.013	-0.022	0.023	-0.001	0.020	-0.004	0.004
KLBF	0.032	0.064	0.029	0.017	0.002	-0.004	-0.012	-0.007	-0.017	0.033	0.001
LPKR	0.021	-0.010	-0.004	-0.008	0.021	-0.016	0.007	-0.001	0.002	-0.010	0.007
LSIP	-0.012	0.002	0.022	0.004	-0.029	-0.055	-0.015	-0.019	-0.026	-0.024	0.014
PGAS	-0.011	-0.027	-0.018	-0.003	-0.011	0.078	0.008	-0.008	0.009	0.014	0.001
PTBA	-0.022	-0.006	-0.034	0.012	0.013	-0.017	-0.008	0.007	-0.001	-0.025	0.012

	t-5	t-4	t-3	t-2	t-1	t=0	t+1	t+2	t+3	t+4	t+5
SMGR	0.001	0.014	0.029	0.000	-0.016	0.009	-0.014	0.007	-0.010	0.001	-0.014
TLKM	0.016	-0.005	0.009	0.066	-0.004	-0.033	0.007	-0.001	0.002	0.008	-0.005
UNTR	-0.005	-0.013	-0.015	-0.008	-0.009	-0.007	-0.006	0.007	-0.013	-0.015	-0.039
UNVR	0.007	-0.011	0.006	-0.004	0.024	0.011	0.027	-0.006	0.028	0.009	0.054
AALI	-0.066	-0.002	-0.003	-0.001	0.007	-0.017	0.016	0.019	0.001	-0.024	-0.029
ADRO	0.001	-0.013	0.011	-0.004	-0.007	-0.030	0.013	0.014	-0.013	-0.002	-0.017
ASII	-0.007	-0.054	-0.017	0.024	-0.014	-0.005	-0.007	-0.028	0.001	-0.003	-0.002
BBCA	0.006	0.008	-0.028	0.019	-0.030	-0.005	0.004	0.023	0.005	-0.010	-0.005
BBNI	-0.035	0.013	0.022	-0.014	0.012	0.022	-0.023	0.004	-0.013	0.009	-0.018
BBRI	-0.002	0.032	0.020	0.001	0.015	0.021	-0.018	-0.034	0.020	0.017	-0.030
BDMN	0.001	0.003	0.003	0.028	0.001	-0.021	0.013	0.022	-0.013	-0.010	-0.009
BMRI	-0.026	0.013	0.008	-0.009	-0.016	-0.001	-0.025	-0.021	0.012	0.010	0.001
CPIN	-0.002	0.009	0.024	0.011	0.008	-0.020	-0.012	0.003	0.023	-0.015	-0.009
EXCL	-0.017	0.003	-0.007	-0.004	-0.007	-0.015	-0.056	0.019	0.013	-0.015	0.006
GGRM	0.016	-0.013	0.001	-0.017	-0.006	0.007	0.033	-0.007	-0.009	0.021	-0.002
HRUM	-0.055	-0.013	0.015	-0.027	-0.058	-0.035	-0.049	0.040	-0.001	-0.029	-0.029
ICBP	0.054	0.039	-0.018	-0.013	0.006	0.030	0.034	0.005	-0.013	0.002	-0.026
INDF	0.020	0.003	-0.003	-0.011	-0.020	0.001	0.006	0.000	0.007	-0.024	-0.002
INTP	0.036	-0.018	0.009	0.010	0.028	0.015	-0.003	0.004	-0.052	-0.010	-0.001
ITMG	0.008	-0.006	0.003	-0.047	-0.003	-0.028	0.002	0.000	-0.011	-0.006	-0.013
JSMR	-0.007	0.003	0.003	0.003	-0.007	-0.020	0.006	0.021	0.002	-0.018	-0.017
KLBF	0.023	-0.004	-0.004	0.018	0.000	-0.027	0.006	-0.001	0.002	0.027	0.012
LPKR	-0.007	-0.004	0.011	-0.004	-0.007	-0.005	0.013	0.014	0.001	0.041	0.005
LSIP	-0.019	-0.008	0.009	-0.039	-0.097	0.021	0.013	0.001	-0.007	0.016	-0.009
PGAS	-0.007	0.020	0.019	0.004	-0.015	-0.013	-0.003	0.030	-0.022	-0.002	0.007

	t-5	t-4	t-3	t-2	t-1	t=0	t+1	t+2	t+3	t+4	t+5
PTBA	-0.020	0.000	0.010	-0.001	0.000	-0.005	-0.016	-0.007	0.018	-0.017	-0.013
SMGR	-0.044	0.003	0.003	0.007	-0.004	0.016	0.021	-0.005	-0.022	-0.002	-0.009
TLKM	0.014	-0.009	-0.043	0.009	0.019	0.003	0.013	-0.029	0.013	-0.002	-0.001
UNTR	0.023	0.003	-0.035	-0.001	-0.010	0.017	-0.003	-0.011	0.001	-0.036	-0.001
UNVR	0.008	0.003	-0.008	0.007	0.134	-0.026	-0.004	0.039	0.029	-0.008	0.015
AALI	-0.003	-0.025	0.023	0.017	0.010		0.001	0.008	-0.018	-0.001	-0.007
ADRO	0.014	0.003	0.057	-0.009	0.049		-0.038	0.021	0.015	-0.044	-0.031
ASII	0.007	-0.011	-0.019	-0.017	-0.011		0.000	-0.001	-0.002	0.008	-0.003
BBCA	-0.004	-0.001	-0.020	0.038	-0.004		-0.002	-0.001	0.004	-0.006	0.005
BBNI	-0.014	0.009	0.000	-0.027	-0.008		0.002	-0.011	0.003	0.003	0.009
BBRI	0.003	-0.006	-0.001	-0.005	0.009		0.015	0.002	-0.003	0.009	-0.010
BDMN	0.010	-0.013	0.008	0.007	-0.053		0.032	-0.017	0.004	-0.007	0.000
BMRI	-0.002	0.001	0.001	0.005	-0.002		0.005	-0.003	0.004	0.004	0.005
CPIN	0.008	0.011	-0.009	-0.007	-0.019		-0.018	0.009	0.059	-0.007	0.002
EXCL	-0.005	0.009	0.001	-0.019	0.067		-0.019	-0.011	-0.017	0.005	0.000
GGRM	0.039	-0.001	0.025	0.013	0.009		0.014	0.008	-0.032	-0.048	0.010
HRUM	-0.029	0.042	-0.003	0.002	-0.004		-0.036	-0.018	0.002	-0.012	-0.016
ICBP	0.000	-0.004	0.019	0.000	-0.004		-0.002	-0.001	0.002	-0.003	-0.002
INDF	0.007	-0.008	-0.005	0.003	-0.001		0.000	-0.004	0.002	-0.006	0.000
INTP	-0.012	0.011	0.002	-0.018	-0.001		-0.022	-0.004	0.005	-0.007	0.031
ITMG	-0.014	-0.003	-0.003	-0.033	0.020		-0.018	0.002	0.006	-0.013	0.000
JSMR	-0.012	0.024	-0.013	0.000	0.004		0.009	-0.013	0.014	0.003	-0.004
KLBF	-0.006	0.002	0.006	-0.003	0.009		0.010	-0.001	-0.002	-0.012	0.003
LPKR	0.019	0.008	-0.002	0.005	-0.004		0.000	-0.010	-0.008	0.004	-0.004
LSIP	-0.010	0.005	0.022	0.010	-0.004		-0.028	0.012	-0.013	0.011	0.002

	t-5	t-4	t-3	t-2	t-1	t=0	t+1	t+2	t+3	t+4	t+5
PGAS	0.010	0.008	0.007	-0.032	0.000		-0.004	-0.005	0.002	0.009	-0.014
PTBA	-0.012	0.006	0.019	-0.037	0.003		-0.007	-0.014	0.007	-0.006	0.003
SMGR	-0.011	0.010	-0.001	-0.029	-0.013		-0.017	0.004	-0.009	-0.023	0.030
TLKM	0.007	0.003	0.001	-0.026	-0.006		0.016	0.010	0.004	0.003	-0.002
UNTR	-0.002	-0.010	-0.018	0.043	-0.013		0.023	-0.005	0.004	0.000	-0.002
UNVR	-0.022	-0.011	0.001	0.015	0.004		-0.001	0.017	-0.010	0.023	0.006
AAR	-0.002	0.002	0.002	-0.003	-0.001	-0.002	-0.002	0.001	0.000	-0.003	-0.002
KSE	0.002	0.002	0.002	0.002	0.003	0.003	0.002	0.002	0.002	0.002	0.002
T											
hitung	-0.993	1.079	1.082	-1.380	-0.214	-0.785	-0.970	0.430	-0.275	-1.684	-0.935

