

LAMPIRAN

Lampiran 1 Tabel Sampel Penelitian Memenuhi Syarat

No.	Kode	Nama Perusahaan	Announcement Date	RUPS Date	Tanggal yang dipakai sebagai t-0
1	MEGA	Bank Mega Tbk.	23 Februari 2021	19 Februari 2021	19 Februari 2021
2	BBCA	Bank Central Asia Tbk.	31 Maret 2021 8 November 2021	29 Maret 2021	29 Maret 2021 8 November 2021
3	BBNI	Bank Negara Indonesia (Persero) Tbk.	31 Maret 2021	29 Maret 2021	29 Maret 2021
4	SMGR	Semen Indonesia (Persero) Tbk.	31 Maret 2021	29 Maret 2021	29 Maret 2021
5	BBRI	Bank Rakyat Indonesia (Persero) Tbk.	29 Maret 2021	25 Maret 2021	25 Maret 2021
6	FASW	Fajar Surya Wisesa Tbk.	26 Maret 2021	24 Maret 2021	24 Maret 2021
7	BMRI	Bank Mandiri (Persero) Tbk.	17 Maret 2021	15 Maret 2021	15 Maret 2021
8	ARNA	Arwana Citramulia Tbk.	12 Maret 2021	8 Maret 2021	8 Maret 2021
9	AMOR	Ashmore Asset Management Indonesia Tbk.	2 Maret 2021 5 November 2021		2 Maret 2021 5 November 2021
10	INCO	Vale Indonesia Tbk.	30 April 2021	29 April 2021	29 April 2021
11	KAEF	Kimia Farma Tbk.	30 April 2021	28 April 2021	28 April 2021
12	ADRO	Adaro Energy Tbk.	29 April 2021 22 Desember 2021	26 April 2021	26 April 2021 22 Desember 2021
13	JAYA	Armada Berjaya Trans Tbk.	29 April 2021	27 April 2021	27 April 2021

14	SILO	Siloam International Hospitals Tbk.	29 April 2021	28 April 2021	28 April 2021
15	EXCL	XL Axiata Tbk.	27 April 2021	23 April 2021	23 April 2021
16	IRRA	Itama Ranoraya Tbk.	27 April 2021	22 April 2021	22 April 2021
17	ASII	Astra International Tbk.	26 April 2021 30 September 2021	22 April 2021	22 April 2021 30 September 2021
18	GEMS	Golden Energy Mines Tbk.	23 April 2021 24 Mei 2021 10 Agustus 2021 17 November 2021 29 Desember 2021	6 Mei 2021	23 April 2021 6 Mei 2021 10 Agustus 2021 17 November 2021 29 Desember 2021
19	MLBI	Multi Bintang Indonesia Tbk.	23 April 2021	20 April 2021	20 April 2021
20	CITA	Cita Mineral Investindo Tbk.	23 April 2021	21 April 2021	21 April 2021
21	BTPS	Bank BTPN Syariah Tbk.	23 April 2021	21 April 2021	21 April 2021
22	TPIA	Chandra Asri Petrochemical Tbk.	19 April 2021 16 Juni 2021	15 April 2021	15 April 2021 16 Juni 2021
23	CINT	Chitose International Tbk.	19 April 2021	14 April 2021	14 April 2021
24	ASGR	Astra Graphia Tbk.	19 April 2021 7 Oktober 2021	14 April 2021	14 April 2021 7 Oktober 2021
25	BJBR	Bank Pembangunan Daerah Jawa Barat dan Banten (Bank BJB) Tbk.	8 April 2021	6 April 2021	6 April 2021
26	JPFA	Japfa Comfeed Indonesia Tbk.	16 April 2021	15 April 2021	15 April 2021
27	AALI	Astra Agro Lestari Tbk.	16 April 2021 4 Oktober 2021	14 April 2021	14 April 2021 4 Oktober 2021

28	MFMI	Multifilling Mitra Indonesia Tbk.	15 April 2021	12 April 2021	12 April 2021
29	AUTO	Astra Otoparts Tbk.	14 April 2021 1 Oktober 2021	12 April 2021	12 April 2021 1 Oktober 2021
30	UNTR	United Tractors Tbk.	14 April 2021 29 September 2021	9 April 2021	9 April 2021 29 September 2021
31	BNGA	Bank Cimb Niaga Tbk.	13 April 2021	9 April 2021	9 April 2021
32	DSNG	Dharma Satya Nusantara Tbk.	9 April 2021	8 April 2021	8 April 2021
33	PRDA	Prodia Widyahusada Tbk.	9 April 2021	8 April 2021	8 April 2021
34	ANTM	Aneka Tambang Tbk.	9 April 2021	7 April 2021	7 April 2021
35	ITMG	Indo Tambangraya Megah Tbk.	8 April 2021 3 November 2021	30 Maret 2021	30 Maret 2021 3 November 2021
36	PTBA	Bukit Asam Tbk.	7 April 2021	5 April 2021	5 April 2021
37	BBYB	Bank Neo Commerce Tbk.	7 April 2021	31 Maret 2021	31 Maret 2021
38	TBIG	Tower Bersama Infrastructure Tbk.	6 April 2021	30 Maret 2021	30 Maret 2021
39	SMCB	Solusi Bangun Indonesia Tbk.	5 April 2021	30 Maret 2021	30 Maret 2021
40	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk.	5 April 2021 9 Agustus 2021	31 Maret 2021 3 September 2021	31 Maret 2021 9 Agustus 2021
41	SDRA	Woori Saudara Indonesia 1906 Tbk.	1 April 2021	30 Maret 2021	30 Maret 2021
42	SPTO	Surya Pertiwi Tbk.	31 Mei 2021 15 November 2021	27 Mei 2021	27 Mei 2021 15 November 2021
43	ERAA	Erajaya Swasembada Tbk.	31 Mei 2021	25 Mei 2021	25 Mei 2021

44	TOTO	Surya Toto Indonesia Tbk.	28 Mei 2021 24 November 2021	25 Mei 2021	25 Mei 2021 24 November 2021
45	HMSP	Hanjaya Mandala Sampoerna Tbk.	28 Mei 2021	27 Mei 2021	27 Mei 2021
46	UNVR	Unilever Indonesia Tbk.	28 Mei 2021 22 November 2021	27 Mei 2021	27 Mei 2021 22 November 2021
47	SAMF	Saraswanti Anugerah Makmur Tbk.	28 Mei 2021	24 Mei 2021	24 Mei 2021
48	MDKI	Emdeki Utama Tbk.	28 Mei 2021	25 Mei 2021	25 Mei 2021
49	LIFE	Asuransi Jiwa Sinarmas MSIG Tbk.	28 Mei 2021	25 Mei 2021	25 Mei 2021
50	BFIN	BFI Finance Indonesia Tbk.	28 Mei 2021 8 Desember 2021	25 Mei 2021	25 Mei 2021 8 Desember 2021
51	MFIN	Mandala Multifinance Tbk.	27 Mei 2021	21 Mei 2021	21 Mei 2021
52	MBAP	Mitrabara Adiperdana Tbk.	27 Mei 2021 27 September 2021	24 Mei 2021	24 Mei 2021 27 September 2021
53	PZZA	Sarimelati Kencana Tbk.	25 Mei 2021	20 Mei 2021	20 Mei 2021
54	KMDS	Kurniamitra Duta Sentosa Tbk.	25 Mei 2021 22 September 2021	20 Mei 2021	20 Mei 2021 22 September 2021
55	EPMT	Envesal Putera Megatrading Tbk.	25 Mei 2021	20 Mei 2021	20 Mei 2021
56	CLEO	Sariguna Primatirta Tbk.	25 Mei 2021 25 November 2021	19 Mei 2021	19 Mei 2021 25 November 2021
57	VICI	Victoria Care Indonesia Tbk.	24 Mei 2021 7 Oktober 2021	19 Mei 2021	19 Mei 2021 7 Oktober 2021
58	NELY	Pelayaran Nelly Dwi Putri Tbk.	24 Mei 2021 9 Agustus 2021 7 Oktober 2021	19 Mei 2021	19 Mei 2021 9 Agustus 2021 7 Oktober 2021
59	BYAN	Bayan Resources Tbk.	21 Mei 2021	19 Mei 2021	19 Mei 2021

60	BRPT	Barito Pacific Tbk.	10 Mei 2021	5 Mei 2021	5 Mei 2021
61	GHON	Gihon Telekomunikasi Indonesia Tbk.	20 Mei 2021	18 Mei 2021	18 Mei 2021
62	TGKA	Tigaraksa Satria Tbk.	18 Mei 2021 15 September 2021	10 Mei 2021 19 Oktober 2021	10 Mei 2021 15 september 2021
63	GLVA	Galva Technologies Tbk.	18 Mei 2021	10 Mei 2021	10 Mei 2021
64	SKLT	Sekar Laut Tbk.	17 Mei 2021	10 Mei 2021	10 Mei 2021
65	TUGU	Asuransi Tugu Pratama Indonesia Tbk.	17 Mei 2021	10 Mei 2021	10 Mei 2021
66	ROTI	Nippon Indosari Corpindo Tbk.	6 Mei 2021	5 Mei 2021	5 Mei 2021
67	MIDI	MIDI Utama Indonesia Tbk.	11 Mei 2021	6 Mei 2021	6 Mei 2021
68	INDS	Indospring Tbk.	11 Mei 2021	10 Mei 2021	10 Mei 2021
69	BSSR	Baramulti Suksessarana Tbk.	11 Mei 2021 15 September 2021	7 Mei 2021	7 Mei 2021 15 September 2021
70	AMRT	Sumber Alfaria Trijaya Tbk.	11 Mei 2021	6 Mei 2021	6 Mei 2021
71	DMAS	Puradelta Lestari Tbk.	11 Mei 2021 1 Desember 2021	7 Mei 2021	7 Mei 2021 1 Desember 2021
72	PBID	Panca Budi Idaman Tbk.	10 Mei 2021	6 Mei 2021	6 Mei 2021
73	TOTL	Total Bangun Persada Tbk.	7 Mei 2021	4 Mei 2021	4 Mei 2021
74	SOHO	Soho Global Health Tbk.	6 Mei 2021 5 Agustus 2021	3 Mei 2021	3 Mei 2021 5 Agustus 2021
75	MLPT	Multipolar Technology Tbk.	6 Mei 2021	30 April 2021	30 April 2021
76	BJTM	Bank Pembangunan Daerah Jawa Timur Tbk.	6 Mei 2021	3 Mei 2021	3 Mei 2021
77	PTRO	Petrosea Tbk.	5 Mei 2021	30 April 2021	30 April 2021

78	RANC	Supra Boga Lestari Tbk.	4 Mei 2021	30 April 2021	30 April 2021
79	EAST	Eastparc Hotel Tbk.	4 Mei 2021 29 September 2021 29 November 2021	29 April 2021	29 April 2021 29 September 2021 29 November 2021
80	CCSI	Communication Cable System Indonesia Tbk.	4 Mei 2021	29 April 2021	29 April 2021
81	BDMN	Bank Danamon Indonesia Tbk.	4 Mei 2021	30 April 2021	30 April 2021
82	AKRA	AKR Corporindo Tbk.	4 Mei 2021	30 April 2021	30 April 2021
83	SRTG	Saratoga Investama Sedaya Tbk.	3 Mei 2021	28 April 2021	28 April 2021
84	SDPC	Millennium Pharmacon International Tbk.	3 Mei 2021	29 April 2021	29 April 2021
85	RAJA	Rukun Raharja Tbk.	3 Mei 2021	27 April 2021	27 April 2021
86	TSPC	Tempo Scan Pacific Tbk.	30 Juni 2021	25 Juni 2021	25 Juni 2021
87	IMAS	Indomobil Sukses Internasional Tbk.	30 Juni 2021	28 Juni 2021	28 Juni 2021
88	IGAR	Champion Pacific Indonesia Tbk.	30 Juni 2021	28 Juni 2021	28 Juni 2021
89	BLUE	Berkah Prima Perkasa Tbk.	30 Juni 2021	25 Juni 2021	25 Juni 2021
90	TAPG	Triputra Agro Persada Tbk.	29 Juni 2021	25 Juni 2021	25 Juni 2021
91	IDPR	Indonesia Pondasi Raya Tbk.	29 Juni 2021	25 Juni 2021	25 Juni 2021
92	BAYU	Bayu Buana Tbk.	29 Juni 2021	25 Juni 2021	25 Juni 2021
93	UNIC	Unggul Indah Cahaya Tbk.	28 Juni 2021	24 Juni 2021	24 Juni 2021
94	PURI	Puri Global Sukses Tbk.	28 Juni 2021	24 Juni 2021	24 Juni 2021
95	KMTR	Kirana Megatara Tbk.	28 Juni 2021	23 Juni 2021	23 Juni 2021

96	LPGI	Lippo General Insurance Tbk.	25 Juni 2021	23 Juni 2021	23 Juni 2021
97	JTPE	Jasuindo Tiga Perkasa Tbk.	25 Juni 2021	23 Juni 2021	23 Juni 2021
98	BISI	Bisi International Tbk.	25 Juni 2021	23 Juni 2021	23 Juni 2021
99	SAPX	Satria Antaran Prima Tbk.	24 Juni 2021	22 Juni 2021	22 Juni 2021
100	JRPT	Jaya Real Property Tbk.	24 Juni 2021	21 Juni 2021	24 Juni 2021
101	ALDO	Alkindo Naratama Tbk.	23 Juni 2021	17 Juni 2021	23 Juni 2021
102	TURI	Tunas Ridean Tbk.	22 Juni 2021 24 November 2021	18 Juni 2021	18 Juni 2021 24 November 2021
103	IPCM	Jasa Armada Indonesia Tbk.	22 Juni 2021	17 Juni 2021	22 Juni 2021
104	BBLD	Buana Finance Tbk.	22 Juni 2021	18 Juni 2021	22 Juni 2021
105	TPMA	Trans Power Marine Tbk.	21 Juni 2021	17 Juni 2021	21 Juni 2021
106	SMSM	Selamat Sempurna Tbk.	2 Juni 2021 21 Juni 2021 4 Agustus 2021 1 November 2021	18 Juni 2021	18 Juni 2021 21 Juni 2021 4 Agustus 2021 1 November 2021
107	MKPI	Metropolitan Kentjana Tbk.	21 Juni 2021	17 Juni 2021	17 Juni 2021
108	GOOD	Garudafood Putra Putri Jaya Tbk.	21 Juni 2021	16 Juni 2021	16 Juni 2021
109	SMAR	Sinar Mas Agro Resources and Technology Tbk.	18 Juni 2021 2 November 2021	15 Juni 2021	15 Juni 2021 2 November 2021
110	MREI	Maskapai Reasuransi Indonesia Tbk.	18 Juni 2021	16 Juni 2021	16 Juni 2021
111	MICE	Multi Indocitra Tbk.	18 Juni 2021	16 Juni 2021	16 Juni 2021
112	MERK	MERCK Tbk.	18 Juni 2021	16 Juni 2021	16 Juni 2021

113	DVLA	Darya Varia Laboratoria Tbk.	18 Juni 2021 26 Oktober 2021	15 Juni 2021	15 Juni 2021 26 Oktober 2021
114	ABDA	Asuransi Bina Dana Arta Tbk.	10 Juni 2021	8 Juni 2021	8 Juni 2021
115	MTLA	Metropolitan Land Tbk.	17 Juni 2021	14 Juni 2021	14 Juni 2021
116	MIKA	Mitra Keluarga Karyasehat Tbk.	14 Juni 2021	10 Juni 2021	10 Juni 2021
117	VINS	Victoria Insurance Tbk.	16 Juni 2021	11 Juni 2021	11 Juni 2021
118	TPIA	Chandra Asri Petrochemical Tbk.	16 Juni 2021		16 Juni 2021
119	TMAS	Temas Tbk.	16 Juni 2021 29 Desember 2021	11 Juni 2021	11 Juni 2021 29 Desember 2021
120	TBMS	Tembaga Mulia Semanan Tbk.	15 Juni 2021	10 Juni 2021	10 Juni 2021
121	KBLM	Kabelinfo Murni Tbk.	14 Juni 2021	9 Juni 2021	9 Juni 2021
122	IMPC	Impack Pratama Industri Tbk.	14 Juni 2021	9 Juni 2021	9 Juni 2021
123	BRAM	Indo Kordsa Tbk.	14 Juni 2021 23 November 2021	9 Juni 2021	9 Juni 2021 23 November 2021
124	SCCO	Supreme Manufacturing & Commerce Tbk.	11 Juni 2021	8 Juni 2021	8 Juni 2021
125	PPRE	PP Presisi Tbk.	11 Juni 2021	9 Juni 2021	9 Juni 2021
126	HRUM	Harum Energy Tbk.	11 Juni 2021	8 Juni 2021	8 Juni 2021
127	ANJT	Austindo Nusantara Jaya Tbk.	11 Juni 2021	9 Juni 2021	9 Juni 2021
128	ACES	ACE Hardware Indonesia Tbk.	11 Juni 2021	10 Juni 2021	10 Juni 2021
129	MYOH	Samindo Resources Tbk.	2 Juni 2021	28 Mei 2021	28 Mei 2021
130	MTDL	Metrodata Electronics Tbk.	10 Juni 2021	8 Juni 2021	8 Juni 2021

131	LINK	Link Net Tbk.	9 Juni 2021	7 Juni 2021	7 Juni 2021
132	BELL	Trisula Textile Industries Tbk.	8 Juni 2021	27 Mei 2021	27 Mei 2021
133	TRIS	Trisula International Tbk.	7 Juni 2021	27 Mei 2021	27 Mei 2021
134	HEAL	Medikaloka Hermina Tbk.	7 Juni 2021	5 Mei 2021	5 Mei 2021
135	SSMS	Sawit Sumbermas Sarana Tbk.	4 Juni 2021	28 Mei 2021	28 Mei 2021
136	PLIN	Plaza Indonesia Realty Tbk.	4 Juni 2021	2 Juni 2021	2 Juni 2021
137	KINO	Kino Indonesia Tbk.	4 Juni 2021 26 Oktober 2021	28 Mei 2021	28 Mei 2021 26 Oktober 2021
138	BBMD	Bank Mestika Dharma Tbk.	4 Juni 2021	3 Juni 2021	3 Juni 2021
139	WEGE	Wijaya Karya Bangunan Gedung Tbk.	3 Juni 2021	28 Mei 2021	28 Mei 2021
140	POWR	Cikarang Listrindo Tbk.	3 Juni 2021 15 November 2021	2 Juni 2021	2 Juni 2021 15 November 2021
141	TOWR	Sarana Menara Nusantara Tbk.	3 Juni 2021 7 Desember 2021	31 Mei 2021 20 Desember 2021	31 Mei 2021 7 Desember 2021
142	MARK	Mark Dynamics Indonesia Tbk.	3 Juni 2021	28 Mei 2021	28 Mei 2021
143	TLKM	Telekomunikasi Indonesia (Persero) Tbk.	2 Juni 2021	28 Mei 2021	28 Mei 2021
144	KLBF	Kalbe Farma Tbk.	2 Juni 2021	27 Mei 2021	27 Mei 2021
145	WTON	Wijaya Karya Beton Tbk.	2 Juni 2021	28 Mei 2021	28 Mei 2021
146	PNGO	Pinago Utama Tbk.	2 Juni 2021 5 November 2021	28 Mei 2021	28 Mei 2021 5 November 2021
147	PEHA	Phapros Tbk.	2 Juni 2021	27 Mei 2021	27 Mei 2021
148	NRCA	Nusa Raya Cipta Tbk.	2 Juni 2021	28 Mei 2021	28 Mei 2021

149	MPMX	Mitra Pinasthika Mustika Tbk.	2 Juni 2021	27 Mei 2021	27 Mei 2021
150	LTLS	Lautan Luas Tbk.	2 Juni 2021 29 Desember 2021	28 Mei 2021	28 Mei 2021 29 Desember 2021
151	CEKA	Wilmar Cahaya Indonesia Tbk.	2 Juni 2021	27 Mei 2021	27 Mei 2021
152	ISSP	Steel Pipe Industry of Indonesia Tbk.	30 Juli 2021	28 Juli 2021	28 Juli 2021
153	CPIN	Chaoren Pokphand Indonesia Tbk.	28 Juli 2021	26 Juli 2021	26 Juli 2021
154	MYOR	Mayora Indah Tbk.	28 Juli 2021	23 Juli 2021	23 Juli 2021
155	SKRN	Superkrane Mitra Utama Tbk.	27 Juli 2021	22 Juli 2021	22 Juli 2021
156	SKBM	Sekar Bumi Tbk.	27 Juli 2021	22 Juli 2021	22 Juli 2021
157	RDTX	Roda Vivatex Tbk.	27 Juli 2021	22 Juli 2021	22 Juli 2021
158	PBSA	Paramita Bangun Sarana Tbk.	27 Juli 2021	23 Juli 2021	23 Juli 2021
159	AKRA	AKR Corporindo Tbk.	27 Juli 2021		27 Juli 2021
160	AKPI	Argha Karya Prima Industry Tbk.	27 Juli 2021	23 Juli 2021	23 Juli 2021
161	LPIN	Multi Prima Sejahtera Tbk.	26 Juli 2021	23 Juli 2021	23 Juli 2021
162	ELSA	Elnusa Tbk.	23 Juli 2021	10 Agustus 2021	23 Juli 2021
163	ASBI	Asuransi Bintang Tbk.	23 Juli 2021	15 Juli 2021	15 Juli 2021
164	INTP	Indocement Tunggal Prakarsa Tbk.	13 Juli 2021	8 Juli 2021	8 Juli 2021
165	GGRM	Gudang Garam Tbk.	13 Juli 2021	8 Juli 2021	8 Juli 2021
166	ASRM	Asuransi Ramayana Tbk.	13 Juli 2021	8 Juli 2021	8 Juli 2021
167	HOKI	Buyung Poetra Sembada Tbk.	9 Juli 2021	7 Juli 2021	7 Juli 2021

168	TRJA	Transkon Jaya Tbk.	5 Juli 2021	30 Juni 2021	30 Juni 2021
169	ADMF	Adira Dinamika Multi Finance Tbk.	2 Juli 2021	30 Juni 2021	30 Juni 2021
170	SMDR	Samudera Indonesia Tbk.	2 Juli 2021	30 Juni 2021	30 Juni 2021
171	IMJS	Indomobil Multi Jasa Tbk.	1 Juli 2021	28 Juni 2021	28 Juni 2021
172	AMAG	Asuransi Multi Artha Guna Tbk.	1 Juli 2021	28 Juni 2021	28 Juni 2021
173	TKIM	Pabrik Kertas Tjiwi Kimia Tbk.	31 Agustus 2021	26 Agustus 2021	26 Agustus 2021
174	SIMP	Salim Ivomas Pratama Tbk.	31 Agustus 2021	26 Agustus 2021	26 Agustus 2021
175	LSIP	PP London Sumatra Indonesia Tbk.	31 Agustus 2021	26 Agustus 2021	26 Agustus 2021
176	INKP	Indah Kiat Pulp and Paper Tbk.	31 Agustus 2021	26 Agustus 2021	26 Agustus 2021
177	LCKM	LCK Global Kedaton Tbk.	30 Agustus 2021	25 Agustus 2021	25 Agustus 2021
178	DLTA	Delta Djakarta Tbk.	30 Agustus 2021	24 Agustus 2021	24 Agustus 2021
179	BALI	Bali Towerindo Sentra Tbk.	24 Agustus 2021	20 Agustus 2021	20 Agustus 2021
180	INCI	Intanwijaya Internasional Tbk.	24 Agustus 2021	19 Agustus 2021	19 Agustus 2021
181	GJTL	Gajah Tunggal Tbk.	24 Agustus 2021	19 Agustus 2021	19 Agustus 2021
182	FILM	MD Pictures Tbk.	23 Agustus 2021	19 Agustus 2021	19 Agustus 2021
183	CSAP	Catur Sentosa Adiprana Tbk.	23 Agustus 2021	19 Agustus 2021	19 Agustus 2021
184	UFOE	Damai Sejahtera Abadi Tbk.	20 Agustus 2021	16 Agustus 2021	16 Agustus 2021
185	HRTA	Hartadinata Abadi Tbk.	20 Agustus 2021	16 Agustus 2021	16 Agustus 2021

186	BNBA	Bank Bumi Arta Tbk.	20 Agustus 2021	16 Agustus 2021	16 Agustus 2021
187	SMKL	Satyamitra Kemas Lestari Tbk.	19 Agustus 2021	12 Agustus 2021	12 Agustus 2021
188	SHIP	Sillo Maritime Perdana Tbk.	18 Agustus 2021	12 Agustus 2021	12 Agustus 2021
189	CAMP	Campina Ice Cream Industry Tbk.	18 Agustus 2021	12 Agustus 2021	12 Agustus 2021
190	ASDM	Asuransi Dayin Mitra Tbk.	18 Agustus 2021	12 Agustus 2021	12 Agustus 2021
191	WOOD	Integra Indocabinet Tbk.	16 Agustus 2021	12 Agustus 2021	12 Agustus 2021
192	EKAD	Ekadharma International Tbk.	16 Agustus 2021	12 Agustus 2021	12 Agustus 2021
193	RUIS	Radiant Utama Interinsco Tbk.	12 Agustus 2021	29 Juli 2021	29 Juli 2021
194	KKGI	Resource Alam Indonesia Tbk.	10 Agustus 2021 28 Oktober 2021	5 Agustus 2021	5 Agustus 2021 28 Oktober 2021
195	TRST	Trias Sentosa Tbk.	9 Agustus 2021	5 Agustus 2021	5 Agustus 2021
196	ATAP	Trimitra Prawara Glodland Tbk.	10 Agustus 2021	3 Agustus 2021	3 Agustus 2021
197	SRSN	Indo Acidatama Tbk.	9 Agustus 2021	6 Juli 2021	6 Juli 2021
198	AGII	Aneka Gas Industri Tbk.	9 Agustus 2021	30 Juli 2021	30 Juli 2021
199	SGER	Sumber Global Energy Tbk.	3 Desember 2021	2 Agustus 2021	2 Agustus 2021
200	PANS	Panin Sekuritas Tbk.	4 Agustus 2021	2 Agustus 2021	2 Agustus 2021
201	TBLA	Tunas Baru Lampung Tbk.	3 Agustus 2021	30 Juli 2021	30 Juli 2021
202	BUDI	Budi Starch & Sweetener Tbk.	3 Agustus 2021	30 Juli 2021	30 Juli 2021
203	WIIM	Wismilak Inti Makmur Tbk.	2 Agustus 2021	27 Juli 2021	27 Juli 2021

204	UCID	Uni-Charm Indonesia Tbk.	2 Agustus 2021	29 Juli 2021	29 Juli 2021
205	MSIN	MNC Studios International Tbk.	2 Agustus 2021	28 Juli 2021	28 Juli 2021
206	FISH	FKS Multi Agro Tbk.	2 Agustus 2021	29 Juli 2021	29 Juli 2021
207	DGNS	Diagnos Laboratorium Utama Tbk.	2 Agustus 2021	28 Juli 2021	28 Juli 2021
208	CLPI	Colorprak Indonesia Tbk.	2 Agustus 2021	28 Juli 2021	28 Juli 2021
209	CTRA	Ciputra Development Tbk.	2 Agustus 2021	29 Juli 2021	29 Juli 2021
210	TEBE	Dana Brata Luhur Tbk.	28 September 2021	31 Agustus 2021	31 Agustus 2021
211	MBAP	Mitrabara Adiperdana Tbk.	27 September 2021		27 September 2021
212	HEXA	Hexindo Adiperkasa Tbk.	22 September 2021	17 September 2021	17 September 2021
213	KMDS	Kurniamitra Duta Sentosa Tbk.	22 September 2021		22 September 2021
214	KEEN	Kencana Energi Lestari Tbk.	3 September 2021	5 Juli 2021	5 Juli 2021
215	MNCN	Media Nusantara Citra Tbk.	3 September 2021	31 Agustus 2021	31 Agustus 2021
216	BMAS	Bank Maspion Indonesia Tbk.	3 September 2021	31 Agustus 2021	31 Agustus 2021
217	PMMP	Panca Mitra Multiperdana Tbk.	2 September 2021	30 Agustus 2021	30 Agustus 2021
218	KBAG	Karya Bersama Anugerah Tbk.	2 September 2021	27 Agustus 2021	27 Agustus 2021
219	AMAN	Makmur Berkah Amanda Tbk.	1 September 2021	27 Agustus 2021	27 Agustus 2021
220	LPCK	Lippo Cikarang Tbk.	1 September 2021	29 Juni 2021	29 Juni 2021

221	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk.	1 September 2021	23 Agustus 2021	23 Agustus 2021
222	ICBP	Indofood CBP Sukses Makmur Tbk.	1 September 2021	27 Agustus 2021	27 Agustus 2021
223	INDF	Indofood Sukses Makmur Tbk.	1 September 2021	27 Agustus 2021	27 Agustus 2021
224	BIRD	Blue Bird Tbk.	1 September 2021	27 Agustus 2021	27 Agustus 2021
225	ISAT	INDOSAT Tbk.	26 November 2021	26 November 2021	26 November 2021
226	BOBA	Formosa Ingredient Factory Tbk.	29 November 2021		29 November 2021
227	IPCM	Jasa Armada Indonesia Tbk.	24 November 2021		24 November 2021
228	TSPC	Tempo Scan Pacific Tbk.	23 November 2021		23 November 2021
229	CSRA	Cisadane Sawit Raya Tbk.	16 November 2021		16 November 2021
230	KDSI	Kedawang Setia Industrial Tbk.	22 November 2021		22 November 2021
231	MCOL	Prima Andalan Mandiri Tbk.	18 November 2021		18 November 2021
232	SPTO	Surya Pertiwi Tbk.	15 November 2021		15 November 2021
233	LPPF	Matahari Department Store Tbk.	3 November 2021		3 November 2021
234	PPGL	Prima Globalindo Logistik Tbk.	30 Desember 2021		30 Desember 2021

Sumber: data sekunder yang diakses dari <https://www.ksei.co.id/>, 2022

Lampiran 2 Tabel Abnormal Return (Data mentah untuk pengolahan SPSS)

Kode Saham	t-5	t-4	t-3	t-2	t-1	t-0	t+1	t+2	t+3	t+4	t+5
MEGA	0.0019	0.0318	0.0123	0.0288	0.1957	-0.0723	-0.0463	0.0034	0.0453	-0.0064	-0.0078
BBCA	-0.0053	-0.0029	-0.0309	-0.0062	0.0225	0.0056	0.0012	-0.0213	-0.0038	-0.0169	-0.0042
	0.0092	0.0290	-0.0123	-0.0020	-0.0123	-0.0242	-0.0157	-0.0054	-0.0080	0.0197	0.0154
BBNI	0.0073	0.0054	-0.0365	-0.0038	0.0409	0.0142	-0.0457	-0.0061	-0.0142	0.0076	0.0072
SMGR	-0.0015	-0.0140	0.0013	-0.0171	-0.0023	0.0209	-0.0290	-0.0345	-0.0054	-0.0176	0.0015
BBRI	0.0279	-0.0112	0.0069	0.0140	-0.0119	-0.0061	0.0371	0.0142	-0.0509	-0.0154	-0.0304
FASW	-0.0013	0.0087	0.0077	0.0154	0.0054	-0.0119	0.0046	0.0155	0.0142	-0.0043	0.0068
BMRI	-0.0036	-0.0182	-0.0149	0.0170	0.0369	-0.0060	-0.0263	-0.0051	0.0508	0.0040	-0.0067
ARNA	0.0675	-0.0077	0.0016	0.0013	-0.0040	-0.0149	0.0118	0.0088	-0.0077	-0.0307	-0.0013
AMOR	-0.0420	-0.0153	-0.0030	-0.0242	-0.0155	0.0165	0.0005	0.0199	0.0083	0.0016	0.0174
	-0.0103	0.0058	0.0170	0.0014	-0.0182	-0.0045	-0.0024	-0.0031	-0.0229	0.0014	-0.0126
INCO	0.0034	-0.0009	0.0394	0.0021	0.0282	0.0408	-0.0014	-0.0106	0.0658	0.0194	0.0050
KAEF	-0.0038	-0.0280	-0.0441	-0.0568	0.0051	0.0105	0.0072	0.0507	-0.0270	-0.0027	-0.0077
ADRO	-0.0002	-0.0038	0.0044	-0.0076	0.0231	0.0019	0.0029	0.0113	0.0310	-0.0100	-0.0031
	-0.0059	-0.0474	0.0173	-0.0232	-0.0011	-0.0102	-0.0370	-0.0011	-0.0068	-0.0133	-0.0499
JAYA	0.0160	-0.0355	-0.0323	0.0009	0.0146	-0.0232	0.0029	0.0243	0.0065	0.0146	0.0009
SILO	-0.0153	-0.0038	0.0431	0.0009	0.0049	0.1186	0.0748	0.0224	-0.0319	0.0104	0.0254
EXCL	-0.0172	0.0174	-0.0002	-0.0087	0.0285	-0.0088	-0.0074	-0.0114	0.0177	0.0267	-0.0019
IRRA	-0.0183	-0.0287	0.1655	0.0686	-0.0314	-0.0252	-0.0453	-0.0511	-0.0381	0.0224	0.0041
ASII	0.0055	0.0023	-0.0021	0.0191	-0.0179	0.0517	0.0330	-0.0025	-0.0242	-0.0288	0.0212
	0.0426	-0.0715	0.0081	-0.0209	0.0011	-0.0520	-0.0377	0.0014	0.0038	-0.0206	0.0244
GEMS	-0.0011	0.0055	0.0023	0.0075	-0.0002	-0.0038	0.2557	0.2493	0.0378	-0.0742	-0.0439
	-0.0502	-0.0468	0.0127	0.0535	0.0017	-0.0009	-0.0091	-0.0122	-0.0012	-0.0143	-0.0141
	0.0293	0.0487	-0.0209	-0.0240	-0.0016	0.0148	0.0529	0.0079	0.0110	-0.0050	0.0206
	-0.0090	-0.0130	0.0012	0.0005	0.0091	-0.0179	-0.0182	0.0417	0.0136	-0.0279	-0.0104
	0.0289	-0.0040	-0.0011	-0.0265	0.0531	0.0473	-0.1050	-0.1242	-0.1407	-0.0283	0.0228
MLBI	-0.0011	0.0055	0.0051	0.0075	-0.0057	-0.0038	0.0253	-0.0019	0.0084	0.0044	0.0056
CITA	0.0027	0.1167	0.0023	0.0075	-0.0346	0.0141	0.0051	0.0150	0.0045	-0.0133	0.0202
BTPS	0.0575	-0.0010	0.0023	0.0271	0.0416	-0.0130	0.0585	-0.0229	0.0066	0.0086	0.0355
TPIA	0.0337	-0.0010	-0.0298	-0.0162	0.0081	-0.0082	-0.0069	-0.0160	-0.0074	-0.0134	0.0111
	-0.0256	-0.0457	0.0046	0.0157	-0.0171	-0.0089	-0.1083	-0.0260	0.0112	-0.0153	-0.0377
CINT	-0.0120	0.0641	-0.0495	0.0140	-0.0313	-0.0119	0.0200	0.0075	0.0346	-0.0038	0.0423
ASGR	0.0139	0.0098	-0.0269	-0.0048	-0.0011	0.0055	0.0086	0.0013	-0.0002	-0.0100	-0.0101
	-0.0065	0.0092	-0.0250	0.0426	-0.0206	0.0001	-0.0036	0.0099	-0.0236	-0.0144	-0.0203
BJBR	-0.0151	-0.0244	0.0000	0.0461	0.0401	-0.0183	0.0002	0.0200	0.0162	-0.0238	-0.0017
JPFA	-0.0092	0.0535	0.0082	-0.0484	0.0046	0.0411	0.0010	0.0069	0.0120	-0.0091	-0.0355
AALI	0.0002	0.0103	0.0036	-0.0428	-0.0199	0.0142	0.0055	-0.0002	-0.0177	-0.0182	0.0251
	-0.0183	-0.0159	0.0224	-0.0448	0.0193	-0.0183	-0.0139	-0.0282	-0.0411	-0.0908	-0.0141
MFMI	0.0015	0.0075	0.0563	0.0105	-0.0277	-0.0188	0.0202	-0.0570	0.0172	0.0075	-0.0075
AUTO	-0.0014	0.0027	-0.0124	0.0200	0.0121	-0.0377	-0.0091	-0.0054	0.0012	0.0242	-0.0011
	-0.0095	0.0082	-0.0122	-0.0081	-0.0481	-0.0147	-0.0232	0.0037	-0.0206	-0.0048	-0.0052
UNTR	-0.0034	-0.0047	0.0059	0.0200	0.0148	-0.0141	-0.0620	0.0502	-0.0067	-0.0224	0.0247
	-0.0239	0.0327	-0.0409	0.0036	-0.0177	-0.0669	-0.0671	-0.0257	-0.0636	-0.0009	-0.0337
BNGA	0.0297	0.0089	0.0277	-0.0183	0.0153	0.0083	-0.0302	0.0047	0.0319	0.0010	-0.0022
DSNG	-0.0379	0.0764	0.0027	0.0186	0.0021	-0.0154	0.0200	-0.0282	-0.0535	-0.0133	0.0245
PRDA	0.0161	0.0418	-0.0223	0.0116	-0.0155	0.0076	0.0128	0.0036	-0.0158	0.0073	0.0013
ANTM	-0.0265	0.0249	-0.0099	-0.0235	0.0533	0.0131	0.0666	-0.0491	-0.0592	0.0041	0.0253

ITMG	0.0302	-0.0498	-0.0035	0.0155	-0.0077	-0.0325	-0.0356	0.0441	0.0890	-0.0306	-0.0028
	0.0262	0.0096	-0.0236	0.0092	0.0046	-0.0438	0.0284	-0.0285	0.0328	0.0689	0.0415
PTBA	0.0192	0.0067	-0.0230	0.0030	0.0060	-0.0471	-0.0137	0.0002	0.0280	0.0036	-0.0522
BBYB	-0.0126	-0.0397	-0.0003	0.0149	0.0287	-0.0464	-0.0018	-0.0159	0.0078	0.0367	0.0335
TBIG	-0.0050	-0.0187	0.0445	0.0055	0.0068	-0.0151	0.0091	-0.0155	-0.0046	0.0249	0.0328
SMCB	-0.0260	-0.0068	0.0010	0.0288	-0.0043	-0.0076	-0.0025	0.0002	-0.0087	0.0061	0.0171
SIDO	-0.0311	0.0112	0.0284	0.0142	0.0021	0.0068	-0.0118	0.0072	-0.0058	-0.0124	0.0264
	0.0083	0.0007	-0.0109	-0.0075	0.0128	-0.0063	0.0127	-0.0022	-0.0062	0.0084	0.0013
SDRA	0.0122	-0.0521	0.0046	0.0155	0.0142	-0.0113	0.0068	0.0157	-0.0332	0.0084	0.0142
SPTO	0.0042	0.0016	-0.0091	-0.0216	-0.0055	-0.0169	-0.0098	-0.0099	0.0174	-0.0137	0.0203
	-0.0077	0.0090	-0.0092	-0.0012	0.0060	-0.0093	-0.0053	-0.0407	0.0059	-0.0049	-0.0005
ERAA	0.0042	0.0103	0.0337	-0.0373	0.0582	-0.0489	-0.0224	-0.0266	0.0213	0.0159	0.0280
TOTO	-0.0158	0.0042	0.0016	-0.0185	-0.0140	0.0085	-0.0169	-0.0141	-0.0004	-0.0051	0.0087
	0.0052	0.0324	-0.0385	0.0172	-0.0193	-0.0097	-0.0655	0.0398	0.0023	0.0113	0.0040
HMSP	-0.0382	0.0329	-0.0023	-0.0011	0.0035	0.0146	-0.0285	-0.0181	0.0176	0.0043	0.0069
UNVR	-0.0288	0.0363	-0.0072	0.0178	-0.0132	0.0253	-0.0255	-0.0012	-0.0099	-0.0085	-0.0224
	0.0225	0.0180	0.0005	0.0142	-0.0208	-0.0377	-0.0319	0.0037	0.0132	0.0074	0.0128
SAMF	-0.0064	0.2523	0.1462	-0.0091	-0.0045	-0.0012	-0.0169	-0.0141	-0.0099	0.0043	-0.0692
MDKI	0.0032	0.0137	-0.0078	0.0195	-0.0415	0.0085	-0.0074	-0.0141	0.0467	0.0311	-0.0269
LIFE	-0.0064	0.0042	0.0016	-0.0091	-0.0045	0.0188	-0.0169	-0.0141	-0.0099	0.1563	0.0545
BFIN	0.0264	0.0122	0.0095	-0.0091	0.0424	0.0735	0.0039	0.0131	0.0695	-0.0141	0.0367
	-0.0343	-0.0117	0.0119	0.0333	-0.0420	0.0048	-0.0307	-0.0064	-0.0167	-0.0084	0.0193
MFIN	0.0083	-0.0196	0.0042	0.0016	0.0221	0.0559	-0.0052	-0.0659	0.0116	-0.0058	-0.0540
MBAP	0.0194	0.0036	-0.0024	0.0016	-0.0024	0.0054	-0.0208	-0.0069	-0.0141	-0.0033	0.0076
	-0.0339	-0.0050	-0.0280	-0.0443	-0.0647	-0.0479	-0.0106	-0.0111	-0.0233	0.0154	-0.0183
PZZA	-0.0209	-0.0015	-0.0424	-0.0032	-0.0059	-0.0242	-0.0045	0.0142	0.0134	0.0079	0.0045
KMDS	0.0247	-0.0075	0.0183	-0.0118	0.0016	0.0113	-0.0125	-0.0133	-0.0169	-0.0346	0.0234
	-0.0095	0.0043	-0.0165	-0.0079	0.0288	-0.0121	-0.0227	-0.0003	-0.0312	-0.0030	-0.0126
EPMT	0.0043	-0.0047	-0.0064	0.0086	0.0060	0.0040	0.0343	-0.0012	-0.0128	-0.0059	0.0106
CLEO	-0.0045	0.0127	-0.0020	-0.0045	0.0016	-0.0091	-0.0089	-0.0012	-0.0213	-0.0097	-0.0055
	0.0103	-0.0348	0.0312	0.0199	-0.0095	0.0194	0.0377	-0.0113	0.0197	-0.0002	-0.0201
VICI	0.0232	-0.0001	0.0127	-0.0177	0.0269	0.0016	-0.0146	-0.0045	-0.0123	-0.0113	-0.0085
	-0.0535	0.0092	-0.0183	0.0086	-0.0206	-0.0048	-0.0052	0.0182	-0.0090	-0.0176	-0.0186
NELY	0.0747	0.0486	0.0642	0.0230	0.0233	0.0203	0.0001	-0.0045	-0.0103	-0.0077	0.0404
	0.0110	0.0348	0.0148	-0.0171	-0.0189	-0.0270	0.0115	0.0068	0.0100	0.0084	0.0049
	0.0546	0.0005	-0.0183	-0.0089	-0.0206	-0.0713	-0.0198	0.0228	-0.0327	0.0118	-0.0713
BYAN	0.0169	0.0193	-0.0088	0.0144	-0.0082	0.0042	-0.0089	0.0159	0.0650	-0.0174	-0.0153
BRPT	0.0281	0.0084	0.0132	-0.0341	0.0433	-0.0330	-0.0245	0.0017	-0.0055	0.0127	-0.0659
GHON	0.0053	0.0010	0.0705	-0.0554	-0.0485	-0.0206	0.1249	-0.0112	0.0273	0.0482	-0.0202
TGKA	-0.0073	-0.0041	-0.0080	-0.0190	0.0118	0.0289	0.0155	-0.0120	0.0070	0.0045	-0.0034
	0.0001	0.0179	0.0164	0.0011	-0.0067	-0.0309	0.0141	0.0066	0.0127	-0.0283	-0.0078
GLVA	-0.0517	0.0765	-0.0080	0.0193	0.0240	0.0126	0.0127	0.0124	0.0413	0.0016	-0.0031
SKLT	0.0174	0.1009	-0.0190	0.0142	0.1367	-0.0170	-0.0638	0.0127	-0.0064	0.0553	0.0016
TUGU	0.0313	-0.0152	-0.0126	0.0355	-0.0162	0.0209	0.0064	0.0062	-0.0032	-0.0056	-0.0049
ROTI	0.0109	-0.0244	0.0037	-0.0089	-0.0091	0.0117	-0.0071	-0.0152	0.0099	0.0176	-0.0001
MIDI	-0.0019	-0.0020	0.0035	0.0045	-0.0080	0.0063	0.0176	-0.0001	0.0127	0.0462	-0.0434
INDS	0.0176	-0.0320	0.0122	0.0070	-0.0052	0.0672	0.0150	-0.0001	0.0153	0.0066	0.0120
BSSR	-0.0051	0.0012	0.0009	0.0070	-0.0274	0.0426	0.2660	0.0203	0.1027	-0.0064	0.0501
	0.0183	-0.0029	-0.0291	0.0264	-0.0067	-0.0916	-0.1568	-0.0011	0.0389	0.0078	0.0000
AMRT	-0.0019	0.0250	-0.0148	0.0070	-0.0080	0.0116	0.0123	-0.0215	0.0017	-0.0340	0.0213
DMAS	-0.0019	-0.0020	-0.0073	0.0070	0.0003	-0.0351	0.0004	-0.0176	0.0305	0.0023	-0.0132

	0.0084	0.0067	0.0206	-0.0161	0.0294	-0.0228	-0.0117	-0.0023	0.0265	-0.0085	-0.0002
PBID	0.0504	-0.0388	-0.0451	0.0309	-0.0221	-0.0080	-0.0487	0.0335	-0.0027	0.0309	0.0013
TOTL	-0.0031	0.0132	-0.0079	-0.0141	-0.0234	0.0070	-0.0080	0.0063	0.0238	0.0123	0.0188
SOHO	-0.0127	0.0029	0.0029	-0.0316	0.0111	0.0355	0.0008	-0.0080	0.1092	0.0176	0.0142
	0.0345	0.0801	-0.0445	-0.0102	-0.0374	-0.0413	0.0003	0.0082	0.0064	-0.0245	0.0102
MLPT	0.1751	0.0174	0.0672	0.0305	0.0189	0.0035	-0.0619	-0.0053	0.0172	0.0419	0.0131
BJTM	-0.0127	0.0029	0.0135	-0.0019	0.0167	-0.0113	0.0070	-0.0018	0.0001	0.0176	0.0123
PTRO	-0.0025	0.0083	0.0514	0.0164	0.0486	-0.0108	-0.0387	-0.0067	0.0152	0.0244	0.0310
RANC	0.0135	0.0556	-0.0260	0.0329	-0.0122	0.0278	-0.0116	0.0009	0.0361	-0.0080	-0.0315
EAST	-0.0366	-0.0285	-0.0598	0.0170	0.0211	0.0118	0.0115	0.0143	-0.0061	0.0053	-0.0069
	-0.0223	0.0091	-0.0293	-0.0113	0.0318	0.0066	0.0378	-0.0182	0.0521	-0.0703	-0.1063
	0.0105	0.0176	-0.0008	-0.0239	-0.0124	0.0611	0.0325	0.0040	0.0300	-0.0231	-0.0116
CCSI	0.0156	0.0048	-0.0424	0.0700	-0.0138	0.0624	-0.0288	0.0078	0.0002	-0.0011	0.0063
BDMN	-0.0029	-0.0101	-0.0294	0.0656	-0.0334	-0.0019	-0.0290	0.0247	0.0109	-0.0234	-0.0015
AKRA	0.0459	-0.0117	-0.0158	-0.0097	0.0357	0.0074	-0.0020	-0.0052	0.0347	0.0010	-0.0323
SRTG	0.0086	0.0091	-0.0025	-0.0064	-0.0094	0.0237	-0.0222	-0.0186	-0.0201	-0.0188	-0.0036
SDPC	0.0246	-0.0149	-0.0105	-0.0145	-0.0134	0.0568	0.0296	0.0361	0.0009	-0.0224	-0.0004
RAJA	0.0420	0.0493	-0.0256	0.0487	-0.0120	-0.0080	0.0212	-0.0020	0.0009	-0.0531	-0.0160
TSPC	-0.0292	0.0564	-0.0298	0.0009	-0.0081	-0.0094	-0.0264	-0.0264	0.0167	0.0169	0.0005
IMAS	-0.0135	0.0321	-0.0293	0.0138	0.0041	-0.0570	0.1156	-0.0401	-0.0247	0.0215	-0.0326
IGAR	0.0667	-0.0328	0.0078	0.0232	0.0216	0.0348	-0.0209	-0.0473	0.0261	-0.0387	0.0193
BLUE	0.0014	0.0111	-0.0238	0.0288	-0.0090	0.0088	-0.0108	0.0120	0.0175	0.0075	0.0147
TAPG	0.0482	0.0759	0.0806	-0.0277	-0.0262	-0.0294	0.0082	-0.0105	0.0043	-0.0182	0.0075
IDPR	-0.0808	-0.0556	-0.0650	0.0184	0.0138	-0.0411	-0.0198	-0.0034	0.0180	0.0029	-0.0273
BAYU	-0.0153	0.0670	0.0037	-0.0017	0.0229	-0.0016	-0.0061	-0.0034	-0.0119	0.0029	0.0160
UNIC	0.0076	-0.0181	0.0116	-0.0078	0.0099	0.0023	0.0129	-0.0348	0.0290	-0.0428	0.0148
PURI	0.0833	-0.0454	-0.0016	0.0666	-0.0658	0.0664	-0.0116	-0.0539	0.0184	0.0393	-0.0270
KMTR	-0.0031	-0.0153	-0.0158	-0.0314	-0.0069	0.0085	0.0984	-0.0731	-0.0598	0.0515	-0.0023
LPGI	0.0101	0.0018	-0.0153	-0.0170	0.0037	0.0274	0.0138	-0.0016	-0.0010	0.0298	0.0046
JTPE	0.0101	0.0101	-0.0112	-0.0035	0.0079	0.0065	0.0220	0.0065	0.0302	0.0121	-0.0105
BISI	0.0057	0.0062	-0.0196	0.0000	0.0037	0.0027	0.0006	0.0029	-0.0061	-0.0034	-0.0028
SAPX	0.0109	0.0101	0.0018	-0.0107	0.0360	-0.0007	-0.0373	0.0276	-0.0152	-0.0015	0.0058
JRPT	0.0110	0.0101	-0.0075	-0.0340	-0.0103	-0.0134	-0.0017	0.0234	-0.0016	-0.0614	0.0248
ALDO	-0.0194	0.0071	0.0047	0.0018	-0.0639	-0.0594	-0.0512	-0.0146	-0.0254	-0.0288	-0.0341
TURI	-0.0066	0.0025	0.0073	0.0017	0.0103	0.0187	0.0060	-0.0617	0.0353	0.0037	-0.0017
	-0.0264	0.0291	-0.0354	0.0228	-0.0160	0.0457	-0.0098	0.0280	-0.0145	-0.0149	0.0040
IPCM	-0.0014	0.0017	-0.0122	0.0031	0.0018	-0.0224	-0.0198	0.0111	0.0202	-0.0005	-0.0016
BBLD	-0.0057	0.0017	0.0017	0.0101	0.0018	-0.0239	0.0653	-0.0045	-0.0142	0.0138	-0.0604
TPMA	0.0025	-0.0014	0.0017	0.0017	0.0101	-0.0477	-0.0153	-0.0225	0.0037	-0.0017	-0.0131
SMSM	0.0016	-0.0091	0.0113	0.0027	-0.0053	-0.0218	0.0132	0.0119	-0.0045	0.0154	0.0032
	-0.0121	-0.0125	-0.0020	0.0054	0.0026	-0.0208	-0.0076	-0.0027	-0.0001	-0.0173	0.0138
	0.0014	-0.0164	0.0195	-0.0081	0.0093	-0.0193	-0.0187	0.0191	0.0049	-0.0048	-0.0084
	-0.0292	-0.0014	0.0214	0.0248	0.0121	0.0027	-0.0129	0.0167	-0.0021	-0.0212	-0.0173
MKPI	0.0025	-0.0014	0.0017	0.0017	0.0101	0.0018	-0.0192	0.0088	0.0037	-0.0017	0.0138
GOOD	-0.0038	0.0174	0.0325	-0.0043	0.0131	0.0198	0.0435	0.0115	-0.0074	0.0319	0.0056
SMAR	-0.0043	-0.0312	0.0182	-0.0132	-0.0005	0.0036	0.0018	-0.0350	-0.0091	-0.0008	-0.0040
	-0.0167	-0.0019	0.0221	-0.0225	0.0120	-0.0664	-0.0223	-0.0187	0.0098	-0.0279	-0.0103
MREI	0.0020	0.0112	0.0093	-0.0196	0.0125	0.0101	0.0018	-0.0153	0.0088	0.0037	0.0090
MICE	-0.0254	0.0418	-0.0014	0.0125	-0.0090	-0.0061	-0.0147	-0.0320	-0.0140	0.0444	-0.0073
MERK	-0.0130	0.0237	-0.0103	-0.0013	0.0137	0.0249	-0.0245	-0.0123	0.0267	0.0067	0.0100
DVLA	-0.0022	0.0067	-0.0056	0.0017	0.0017	0.0101	0.0144	-0.0235	0.0088	0.0329	0.0023

	-0.0078	0.0004	0.0035	-0.0016	0.0145	-0.0358	0.0042	0.0118	-0.0063	-0.0062	0.0010
ABDA	-0.0099	0.0043	-0.0008	0.0116	-0.0080	-0.0099	0.0020	0.0025	0.0021	-0.0018	0.0017
MTLA	-0.0099	0.0114	-0.0115	-0.0014	-0.0030	0.0017	0.0244	0.0018	-0.0106	-0.0053	0.0132
MIKA	0.0108	0.0078	0.0381	-0.0651	-0.0486	0.0025	0.0232	-0.0063	0.0138	-0.0058	0.0018
VINS	0.0297	-0.0281	-0.0165	0.0119	0.0079	0.0388	-0.0340	0.0008	0.0392	-0.0243	-0.0003
TPIA	-0.0256	-0.0457	0.0046	0.0157	-0.0171	-0.0089	-0.1083	-0.0260	0.0112	-0.0153	-0.0377
TMAS	-0.0144	-0.0099	-0.0496	0.1862	0.0503	0.2476	-0.0641	-0.0556	-0.0635	-0.0099	-0.0287
	0.0156	0.0583	0.0465	-0.0439	0.0111	-0.0075	-0.0007	0.0127	0.0700	0.0049	0.0013
TBMS	0.0116	-0.0080	-0.0099	0.0020	0.0091	-0.0014	0.0017	-0.0348	0.0135	0.0018	0.0566
KBLM	0.0089	0.0212	-0.0175	-0.0099	-0.0076	0.0025	0.0374	-0.0170	0.0207	0.0101	-0.0075
IMPC	-0.0008	-0.0077	-0.0165	-0.0128	-0.0237	-0.0092	0.0341	0.0274	-0.0011	0.0241	0.0046
BRAM	-0.0662	0.0666	-0.0772	0.0084	0.0070	0.0970	-0.0469	0.0017	0.0874	0.0671	0.0060
	-0.0769	-0.0230	-0.0194	-0.0155	0.0342	-0.1441	0.0485	-0.0024	-0.0014	-0.0456	0.0779
SCCO	0.0043	-0.0052	0.0116	-0.0080	-0.0055	0.0020	-0.0151	-0.0014	0.0196	0.0104	0.0079
PPRE	0.0485	-0.0114	-0.0044	-0.0080	-0.0208	0.0020	-0.0085	-0.0014	0.0239	0.0125	-0.0168
HRUM	-0.0005	0.0236	-0.0074	-0.0226	-0.0099	-0.0187	0.0236	-0.0113	0.0813	-0.0076	-0.0318
ANJT	-0.0098	-0.0294	0.0190	0.0066	-0.0099	0.0020	-0.0479	0.0062	0.0393	-0.0128	0.0175
ACES	0.0174	-0.0105	-0.0144	-0.0415	-0.0307	0.0020	0.0025	-0.0156	-0.0162	0.0090	0.0210
MYOH	0.0016	-0.0161	-0.0045	-0.0082	-0.0063	-0.0036	0.0040	0.0043	0.0198	0.0150	-0.0114
MTDL	-0.0129	0.0102	-0.0037	0.0116	-0.0110	-0.0070	0.0020	0.0054	0.0132	0.0104	-0.0012
LINK	0.0239	0.0512	0.0112	-0.0054	0.0277	-0.0012	-0.0077	0.0065	0.0069	0.0008	-0.0160
BELL	-0.0317	-0.0367	-0.0253	0.0043	0.0148	0.0039	0.0385	-0.0173	-0.0204	0.0025	-0.0167
TRIS	-0.0306	0.0134	-0.0215	-0.0025	0.0264	0.0424	0.0737	-0.0730	-0.0377	0.0020	0.0239
HEAL	-0.0012	-0.0191	-0.0294	-0.0077	0.0043	-0.0030	0.0116	-0.0102	-0.0033	-0.0090	0.0114
SSMS	0.0069	-0.0012	-0.0506	-0.0141	-0.0041	0.0101	0.0050	0.0345	0.0032	-0.0099	0.0075
PLIN	-0.0045	-0.0012	-0.0169	-0.0141	-0.0099	0.0043	-0.0008	0.0116	-0.0080	-0.0099	0.0020
KINO	0.0233	-0.0417	-0.0075	-0.0374	0.0377	0.0043	0.0038	0.0388	-0.0124	0.0033	-0.0242
	0.0156	0.0147	-0.0247	0.0129	0.0122	0.0000	-0.0012	0.0261	-0.0103	0.0012	-0.0285
BBMD	-0.0045	-0.0012	-0.0169	-0.0141	-0.0245	0.0154	0.0065	0.0116	0.0065	0.0258	0.0054
WEGE	-0.0191	-0.0045	-0.0113	-0.0015	-0.0091	-0.0250	0.0043	0.0400	0.0018	-0.0179	-0.0199
POWR	-0.0134	0.0291	-0.0045	-0.0243	-0.0067	0.0195	0.0043	-0.0008	0.0116	-0.0152	-0.0027
	-0.0001	0.0018	-0.0020	-0.0087	0.0060	-0.0098	-0.0206	0.0041	-0.0018	-0.0049	-0.0158
TOWR	-0.0049	0.0121	-0.0052	-0.0005	-0.0666	-0.0099	0.0299	0.0532	0.0038	-0.0001	-0.0375
	0.0290	0.0040	-0.0204	0.0025	0.0031	0.0136	-0.0002	0.0069	0.0029	-0.0184	0.0330
MARK	0.0282	-0.0250	-0.0221	-0.0169	-0.0195	-0.0046	0.0204	-0.0166	-0.0098	-0.0135	-0.0099
TLKM	0.0491	-0.0211	-0.0075	0.0111	0.0073	-0.0467	0.0421	0.0072	0.0108	0.0145	0.0063
KLBF	-0.0018	0.0013	0.0024	-0.0148	-0.0100	-0.0415	0.0041	0.0113	-0.0042	0.0497	-0.0180
WTON	0.0161	-0.0376	-0.0118	0.0285	0.0191	-0.0280	-0.0099	0.0536	-0.0142	0.0048	-0.0012
PNGO	0.0016	-0.0091	-0.0045	-0.0012	-0.0169	-0.0141	-0.0099	-0.0026	0.0409	0.1016	-0.0753
	0.0589	0.0058	0.0091	-0.0032	-0.0052	0.0007	-0.0048	-0.0203	0.0069	0.0105	-0.1302
PEHA	0.0059	-0.0007	-0.0086	-0.0095	0.0169	-0.0141	-0.0181	0.0249	-0.0169	0.0075	-0.0162
NRCA	0.0082	-0.0091	-0.0110	-0.0012	-0.0103	0.0120	-0.0036	0.0107	0.0181	0.0240	-0.0141
MPMX	0.0016	0.0465	-0.0308	0.0191	0.0626	0.0043	0.0322	-0.0361	0.0414	-0.0115	-0.0139
LTLS	0.0205	-0.0091	-0.0137	0.0549	-0.0258	-0.0499	0.0178	0.0043	0.0443	-0.0315	-0.0080
	0.0038	-0.0176	0.0127	-0.0291	-0.0175	-0.0074	0.0029	-0.0413	0.0102	0.0194	-0.0344
CEKA	0.0598	-0.0341	0.0032	0.0141	-0.0244	-0.0066	-0.0074	-0.0032	0.0017	0.0116	-0.0105
ISSP	0.0899	0.0070	-0.0215	0.0250	0.0409	0.0009	0.1142	-0.0586	0.0233	-0.0415	0.0426
CPIN	-0.0021	-0.0100	0.0058	-0.0008	-0.0334	0.0134	-0.0132	0.0203	0.0035	-0.0448	0.0443
MYOR	0.0108	0.0076	-0.0107	-0.0260	-0.0114	-0.0204	0.0215	-0.0004	-0.0088	-0.0056	-0.0355
SKRN	0.0091	0.0054	-0.0104	-0.0309	-0.0084	0.0323	-0.0061	-0.0128	0.0992	-0.0252	0.0015
SKBM	-0.0608	-0.0483	-0.0118	-0.0183	0.0177	0.0137	0.2110	-0.0746	-0.0609	0.0242	0.0111

RDTX	-0.0048	-0.0021	-0.0178	-0.0082	-0.0008	0.0015	0.0014	0.0054	0.0401	-0.0592	-0.0056
PBSA	0.0091	0.0501	-0.0137	0.0058	0.0033	0.0015	0.0670	0.0043	0.2464	0.0341	0.0240
AKRA	0.0034	0.0177	-0.0206	-0.0109	0.0077	-0.0125	-0.0015	-0.0339	-0.0123	0.0347	-0.0403
AKPI	0.0091	-0.0021	-0.0097	-0.0264	0.0492	0.0015	-0.0224	-0.0053	0.0571	-0.0044	0.0022
LPIN	-0.0516	0.0960	0.0836	-0.0178	-0.0099	0.0153	0.1173	0.2514	0.2400	0.0689	-0.0687
ELSA	0.0269	-0.0263	0.0166	0.0203	-0.0178	-0.0015	-0.0302	0.0015	-0.0213	-0.0130	0.0161
ASBI	-0.0043	0.0096	0.0296	-0.0155	-0.0110	0.0126	-0.0008	-0.0119	0.0218	-0.0186	0.0150
INTP	0.0077	0.0053	-0.0303	0.0418	-0.0324	0.0158	0.0320	-0.0089	-0.0160	-0.0075	-0.0021
GGRM	-0.0069	0.0695	-0.0692	-0.0574	-0.0203	0.0042	0.0196	0.0039	-0.0096	-0.0162	0.0028
ASRM	-0.0159	-0.0085	-0.0267	0.0313	-0.0064	0.1231	-0.0599	-0.0813	0.0302	0.0030	-0.0051
HOKI	-0.0131	-0.0023	0.0036	-0.0099	-0.0046	0.0211	-0.0167	0.0057	0.0002	-0.0166	-0.0254
TRJA	0.0076	-0.0140	-0.0061	0.0028	0.0531	0.0088	-0.0011	-0.0227	-0.0053	0.0539	0.0220
ADMF	0.0045	0.0046	-0.0109	-0.0061	-0.0003	0.0159	0.0090	0.0022	0.0156	0.0037	-0.0059
SMDR	0.0816	-0.0119	0.0247	-0.0147	-0.0465	0.0152	0.0117	-0.0245	-0.0084	0.0187	-0.0088
IMJS	-0.0287	0.0184	-0.0060	-0.0352	0.0078	-0.0103	0.0799	-0.0417	-0.0202	0.0005	0.0007
AMAG	0.0237	0.0048	-0.0122	0.0251	-0.0126	0.0881	-0.0507	0.0469	0.0232	0.0064	0.0298
TKIM	-0.0158	-0.0039	0.0090	0.0653	-0.0282	0.0140	-0.0050	0.0616	0.0516	-0.0033	0.0157
SIMP	-0.0195	-0.0132	0.0279	0.0028	-0.0032	-0.0191	0.0050	0.0021	-0.0080	0.0093	-0.0069
LSIP	-0.0184	-0.0172	0.0270	-0.0017	-0.0394	-0.0100	0.0051	0.0113	-0.0080	0.0091	-0.0112
INKP	-0.0201	0.0001	0.0210	0.0854	-0.0280	-0.0009	0.0097	0.0977	0.0524	-0.0158	0.0345
LCKM	-0.0264	0.0100	-0.0039	0.0090	0.0094	-0.0238	-0.0009	-0.0570	0.0735	0.0587	-0.0063
DLTA	-0.0131	0.0033	-0.0065	0.0011	0.0134	-0.0013	0.0095	0.0097	0.0046	-0.0106	0.0231
BALI	-0.0479	0.0025	0.0280	0.0892	-0.0467	0.0380	0.0498	0.0027	0.0476	-0.0662	-0.0138
INCI	0.0155	-0.0191	0.0206	0.0007	-0.0060	0.0104	-0.0039	0.0160	0.0375	-0.0104	-0.0075
GJTL	0.0084	0.0017	0.0206	-0.0130	0.0536	-0.0529	-0.0039	0.0156	0.0093	-0.0171	-0.0009
FILM	0.0000	-0.0379	-0.0681	0.0465	-0.0519	-0.0713	0.0089	0.0408	0.0090	-0.0614	0.0171
CSAP	0.0439	0.0168	-0.0716	-0.0330	-0.0630	0.0469	0.0505	-0.0219	-0.0460	0.0319	-0.0360
UFOE	-0.0330	0.0253	0.0380	-0.0098	0.0061	-0.0015	-0.0131	0.1150	0.0485	-0.0117	0.0367
HRTA	-0.0084	-0.0149	-0.0143	0.0105	0.0358	-0.0064	-0.0808	-0.0370	0.0213	0.0254	-0.0134
BNBA	-0.0084	0.0100	-0.0607	-0.0721	-0.0476	-0.0755	-0.0830	-0.0530	0.2449	0.2560	-0.0324
SMKL	0.0394	-0.0244	0.0163	-0.0076	-0.0131	0.0206	0.1411	0.0012	-0.0601	-0.0640	0.0730
SHIP	0.0122	0.0146	0.0078	-0.0080	0.0003	0.0194	0.0364	0.0092	0.0330	0.0180	-0.0039
CAMP	0.0272	0.2123	-0.0328	0.0313	-0.0280	0.0265	-0.0038	-0.0127	0.0120	0.0954	-0.0488
ASDM	-0.0141	0.0064	0.0132	0.0000	-0.0022	0.0432	0.0002	0.0665	-0.0131	0.0130	-0.0183
WOOD	-0.0062	0.0384	0.0637	-0.0626	0.0000	-0.0234	-0.0181	0.0339	-0.0130	-0.0131	-0.0099
EKAD	0.0003	-0.0017	0.0135	-0.0049	-0.0070	0.0119	-0.0014	0.0206	-0.0099	-0.0166	0.0033
RUIS	0.0226	-0.0252	0.0093	0.0122	0.0242	-0.0347	-0.0090	-0.0007	0.0042	0.0206	-0.0155
KKGI	0.0107	-0.0046	-0.0155	0.0003	0.0122	0.0144	-0.0084	-0.0240	0.0330	0.0590	0.0657
	-0.0261	-0.0138	0.0089	-0.0170	0.0020	0.0181	-0.0289	-0.0068	-0.0037	0.0039	0.0076
TRST	-0.0044	-0.0619	0.0550	0.0022	0.0003	0.0315	0.0158	-0.0178	0.0095	0.0084	-0.0517
ATAP	-0.0148	-0.0140	-0.0075	-0.0280	0.0317	0.0064	-0.0179	0.0000	0.0180	-0.0050	0.0110
SRSN	-0.0219	0.0123	-0.0046	-0.0251	0.0182	0.0122	-0.0112	0.0094	-0.0175	0.0263	-0.0225
AGII	0.0797	-0.0343	-0.0165	0.0284	0.0437	0.0039	0.0036	-0.0392	-0.0693	0.0364	-0.0231
SGER	0.0273	-0.0071	0.0046	0.0107	0.0016	0.1385	-0.0246	-0.0561	0.2436	0.1196	-0.0639
PANS	-0.0125	0.0088	-0.0021	0.0062	-0.0195	0.0130	0.0271	-0.0164	0.0361	0.0064	-0.0383
TBLA	0.0015	0.0014	-0.0113	-0.0098	0.0018	-0.0300	0.0204	-0.0258	0.0065	0.0184	0.0064
BUDI	0.0616	-0.0244	0.1693	-0.0458	0.0052	-0.0339	-0.0241	0.0816	0.0821	-0.0550	-0.0387
WIIM	-0.0092	0.1032	-0.0371	-0.0133	0.0002	-0.0288	-0.0306	-0.0046	-0.0503	0.0271	0.0122
UCID	-0.0040	0.0048	0.0014	-0.0021	0.0470	-0.0013	0.0192	-0.0258	-0.0322	0.0066	0.0185
MSIN	-0.0622	-0.0290	-0.0572	0.1526	-0.0041	-0.0086	-0.0560	-0.0445	0.0570	0.2449	-0.0573
FISH	-0.0008	0.0015	0.0014	-0.0053	0.0083	-0.0044	-0.0056	0.1079	0.0060	0.0070	0.2622

DGNS	0.0566	-0.0030	-0.0395	-0.0432	0.0034	0.0352	-0.0151	-0.0046	0.0165	0.0238	0.0168
CLPI	0.0417	0.0468	0.0101	-0.0267	0.0565	0.0082	0.0316	-0.0166	-0.0116	-0.0118	0.0286
CTRA	0.0422	-0.0139	-0.0248	-0.0591	-0.0201	0.0366	-0.0337	0.0185	-0.0245	0.0061	-0.0049
TEBE	-0.0330	0.1080	-0.0528	0.0294	-0.0108	-0.0180	-0.0081	-0.0003	-0.0298	-0.0081	0.0036
MBAP	-0.0339	-0.0050	-0.0280	-0.0443	-0.0647	-0.0479	-0.0106	-0.0111	-0.0233	0.0154	-0.0183
HEXA	0.0209	0.0075	-0.0212	0.0169	0.0276	0.1095	0.1049	-0.0230	-0.0044	-0.0208	0.0044
KMDS	-0.0095	0.0043	-0.0165	-0.0079	0.0288	-0.0121	-0.0227	-0.0003	-0.0312	-0.0030	-0.0126
KEEN	0.0078	-0.0171	0.0092	-0.0003	0.0021	-0.0080	0.0050	0.0024	0.0192	-0.0170	0.0057
MNCN	-0.0031	-0.0171	-0.0068	0.0097	0.0438	-0.0080	-0.0343	0.0083	0.0082	0.0226	-0.0101
BMAS	-0.0190	-0.0282	-0.0196	0.0058	0.0442	-0.0448	0.0114	-0.0240	0.0219	0.0315	0.0104
PMMP	-0.0465	-0.0070	-0.0171	0.0387	0.0097	-0.0646	0.0124	0.0200	-0.0368	0.0223	0.0011
KBAG	0.0090	0.0028	-0.0171	-0.0009	0.0097	0.0021	0.0120	0.0000	0.0024	0.0141	-0.0070
AMAN	0.0097	0.0090	0.0028	-0.0171	-0.0009	0.0052	-0.0069	0.0146	-0.0089	0.0024	0.0141
LPCK	0.0053	-0.0184	-0.0160	-0.0315	-0.0252	0.0196	0.0021	-0.0129	0.0148	-0.0220	0.0191
ULTJ	-0.0039	0.0057	0.0060	-0.0171	-0.0074	0.0229	-0.0012	0.0018	0.0000	0.0024	0.0303
ICBP	-0.0039	0.0182	-0.0003	-0.0141	-0.0009	0.0188	0.0382	-0.0284	-0.0030	0.0083	0.0171
INDF	-0.0159	0.0171	0.0148	-0.0132	-0.0088	0.0336	0.0176	-0.0617	0.0283	0.0181	0.0258
BIRD	-0.0136	0.0580	0.0168	-0.0125	0.0037	-0.0223	-0.0121	0.0016	0.0237	0.0348	0.0321
ISAT	0.0021	-0.0113	0.0251	-0.0080	0.0302	0.0592	0.0537	0.0495	-0.0328	-0.0213	0.0101
BOBA	-0.0819	0.0229	-0.0087	-0.0104	0.0125	0.0091	0.0593	0.0269	-0.0042	0.0217	-0.0013
IPCM	0.0159	0.0123	0.0256	0.0302	0.0127	-0.0067	0.0155	-0.0145	-0.0192	0.0113	0.0163
TSPC	0.0088	-0.0071	0.0194	-0.0126	-0.0005	-0.0032	-0.0008	-0.0024	0.0138	-0.0003	0.0045
CSRA	0.0130	-0.0479	-0.0012	-0.0324	0.0453	-0.1053	-0.0208	-0.1419	-0.0177	0.0047	-0.0085
KDSI	0.0377	0.0171	-0.0388	0.0241	-0.0037	-0.1288	0.0017	0.0196	-0.0274	0.0257	-0.0122
MCOL	0.0187	-0.0016	0.0261	-0.0772	-0.0086	-0.0147	-0.0966	-0.0303	-0.0215	-0.0149	-0.0127
SPTO	-0.0077	0.0090	-0.0092	-0.0012	0.0060	-0.0093	-0.0053	-0.0407	0.0059	-0.0049	-0.0005
LPPF	-0.0783	-0.0250	-0.0650	0.0058	-0.0082	-0.0973	-0.0149	-0.0058	-0.0110	-0.0188	0.0147
PPGL	-0.0040	-0.0011	0.0194	-0.0035	-0.0629	0.0251	0.0452	0.0023	-0.0223	-0.0546	-0.0146

Sumber: data sekunder yang sudah diolah, 2023

Lampiran 3 Tabel Statistik Deskriptif *Abnormal Return* (output SPSS)

	N	Mean	Std. Deviation	Std. Error Mean
Tmin5	279	.00213212	.028906326	.001730576
Tmin4	279	.00492197	.034498989	.002065400
Tmin3	279	-.00214565	.030165952	.001805988
Tmin2	279	.00029049	.028664785	.001716116
Tmin1	279	.00120704	.028055160	.001679619
Tmin0	279	-.00029685	.037458783	.002242599
Tplus1	279	.00179072	.043909394	.002628787
Tplus2	279	-.00145705	.036332876	.002175192
Tplus3	279	.00835395	.041167095	.002464610
Tplus4	279	.00319603	.035026063	.002096956
Tplus5	279	-.00103851	.030430588	.001821832

Sumber: data sekunder yang sudah diolah, 2023

Lampiran 4 Tabel Statistik Deskriptif CAAR (output SPSS)

	N	Minimum	Maximum	Mean		Std. Deviation
	Statistic	Statistic	Statistic	Statistic	Std. Error	Statistic
CAAR	11	.002132	.017993	.00871774	.001600696	.005308910
Valid N (listwise)	11					

Sumber: data sekunder yang sudah diolah, 2023

Lampiran 5 Tabel hasil pengujian *one sample t-test* menggunakan data *abnormal return* (output SPSS)

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
Tmin5	1.232	278	.219	.002132117	-.00127458	.00553882
Tmin4	2.383	278	.018	.004921971	.00085616	.00898778
Tmin3	-1.188	278	.236	-.002145648	-.00570080	.00140950
Tmin2	.169	278	.866	.000290493	-.00308774	.00366873
Tmin1	.719	278	.473	.001207039	-.00209935	.00451343
Tmin0	-.132	278	.895	-.000296850	-.00471148	.00411778
Tplus1	.681	278	.496	.001790723	-.00338413	.00696558
Tplus2	-.670	278	.504	-.001457048	-.00573899	.00282489
Tplus3	3.390	278	.001	.008353949	.00350228	.01320562
Tplus4	1.524	278	.129	.003196028	-.00093190	.00732396
Tplus5	-.570	278	.569	-.001038514	-.00462485	.00254782

Sumber: data sekunder yang sudah diolah, 2023

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5668 Words

CHARACTER COUNT

36049 Characters

PAGE COUNT

30 Pages

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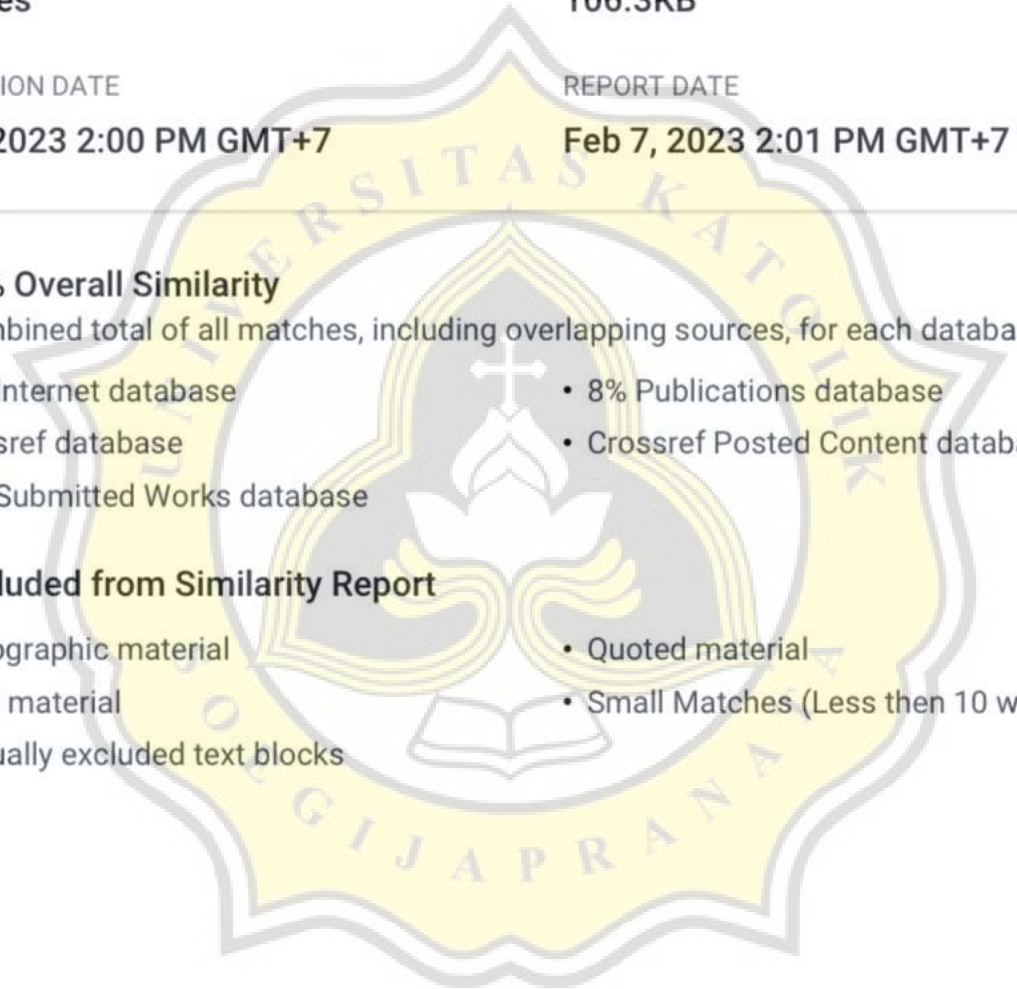
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