

LAMPIRAN 1

EMPAT KEBIJAKAN EKONOMI PRESIDEN INDONESIA DAN PENJELASAN

SINGKATNYA YANG DIUMUMKAN PADA TANGGAL 31 AGUSTUS 2005

KEBIJAKAN ENERGI	1. Menaikkan harga BBM
	2. Mempercepat peningkatan produksi minyak dalam negeri
	3. Diversifikasi energi
	4. Konservasi energi
	5. Menindak tegas penyelundup BBM
KEBIJAKAN MONETER	Presiden memerintahkan penegak hukum melacak kejahatan valas
KEBIJAKAN FISKAL	Pemerintah bersama DPR perlu memastikan APBN 2005 yang kini sudah masuk tahap kedua betul - betul <i>sustainable</i> , <i>manageable</i> dan sehat
KEBIJAKAN INVESTASI	Percepatan investasi yang sudah pasti, termasuk mempercepat penyelesaian perangkat perundang - undangan, peraturan yang didalamnya mencakup UU investasi dan perpajakan

LAMPIRAN 2
KODE SAHAM DAN NAMA SAHAM 324 EMITEN YANG DIJADIKAN
SAMPEL SELAMA PERIODE JENDELA

NO	KODE	NAMA
1	AALI	ASTRA AGRO LESTARI TBK
2	ABBA	ABDI BANGSA TBK
3	ABDA	ASURANSI BINA DANA ARTA TBK
4	ACAP	ANDHI CHANDRA AUTOMOTIVE PRODUCSTS TBK
5	ADES	ADES ALFINDO PUTRASETIA TBK
6	ADHI	ADHI KARYA (PERSERO) TBK
7	ADMF	ADIRA DINAMIKA MULTI FINANCE TBK
8	AHAP	ASURANSI HARTA AMAN PRATAMA TBK
9	AIMS	AKBAR INDO MAKMUR STIMEC TBK
10	AISA	TIGA PILAR SEJAHTERA FOOD TBK
11	AKKU	ANEKA KEMASINDO UTAMA TBK
12	AKPI	ARGHA KARYA PRIMA IND TBK
13	AKRA	ANEKA KIMIA RAYA TBK
14	AKSI	ASIA KAPITALINDO SECURITIES TBK
15	ALFA	ALFA RETAILINDO TBK
16	ALKA	ALAKASAIndustrindo TBK
17	ALMI	ALUMINDO LIGHT METAL INDUSTRY TBK
18	AMFG	ASAHIMAS FLAT GLASS TBK
19	ANKB	BANK ARTA NIAGA KENCANA TBK
20	ANTA	ANTA EXPRESS TOUR & TRAVEL SERVICE TBK
21	ANTM	ANEKA TAMBANG (PERSERO) TBK
22	APEX	APEXINDO PRATAMA DUTA TBK
23	APLI	ASIAPLAST INDUSTRIES TBK
24	AQUA	AQUA GOLDEN MISSISSIPPI TBK
25	ARGO	ARGO PANTES TBK
26	ARNA	ARWANA CITRAMULIA TBK
27	ARTI	ARONA BINA SEJATI TBK
28	ASBI	ASURANSI BINTANG TBK
29	ASDM	ASURANSI DAYIN MITRA TBK
30	ASGR	ASTRA GRAPHIA TBK
31	ASIA	ASIA GRAIN INTERNATIONAL TBK
32	ASII	ASTRA INTERNATIONAL TBK
33	ASJT	ASURANSI JASA TANIA TBK
34	ASRM	ASURANSI RAMAYANA TBK
35	ATPK	ANUGRAH TAMBak PERKASINDO TBK
36	AUTO	ASTRA OTOPARTS TBK
37	BABP	BANK BUMIPETERA INDONESIA TBK
38	BASS	BAHTERA ADIMINA SAMUDRA TBK
39	BATA	SEPATU BATA TBK
40	BATI	BAT INDONESIA TBK

41	BAYU	BAYU BUANA TBK
42	BBCA	BANK CENTRAL ASIA TBK
43	BBLA	BANK BUANA INDONESIA TBK
44	BBLD	BINA DANATAMA FINANCE TBK
45	BBNI	BANK NEGARA INDONESIA TBK
46	BBNP	BANK NUSANTARA PARAHAYANGAN TBK
47	BBRI	BANK RAKYAT INDONESIA (PERSERO) TBK
48	BCIC	BANK CENTURY TBK
49	BDMN	BANK DANAMON INDONESIA TBK
50	BEKS	BANK EKSEKUTIF INTERNATIONAL TBK
51	BFIN	BFI FINANCE INDONESIA TBK
52	BHIT	BHAKTI INVESTAMA TBK
53	BIMA	PRIMARINDO ASIA INFRASTRUCTUR TBK
54	BIPP	BHUWANATALA INDAH PERMAI TBK
55	BKSL	BUKIT SENTUL TBK
56	BKSW	BANK KESAWAN TBK
57	BLTA	BERLIAN LAJU TANKER
58	BMRI	BANK MANDIRI (PERSERO) TBK
59	BMSR	BINTANG MITRA SEMESTARAYA TBK
60	BMTR	BIMANTARA CITRA TBK
61	BNBR	BAKRIE & BROTHERS TBK
62	BNGA	BANK NIAGA TBK
63	BNII	BANK INTERNATIONAL INDONESIA TBK
64	BNLI	BANK PERMATA TBK
65	BRAM	BRANTA MULIA TBK
66	BRNA	BERLINA TBK
67	BRPT	BARITO PASIFIC TIMBER TBK
68	BSWD	BANK SWADESI TBK
69	BTEK	BUMI TEKNOKULTURA UNGGUL TBK
70	BTON	BETON JAYA MANUNGGAL TBK
71	BUDI	BUDI ACID JAYA TBK
72	BUKK	BUKAKA TEKNIK UTAMA TBK
73	BUMI	BUMI RESOURCES TBK
74	BVIC	BANK VICTORIA INTERNATIONAL TBK
75	CEKA	CAHAYA KALBAR TBK
76	CENT	CENTRIN ONLINE TBK
77	CFIN	CLIPAN FINANCE INDONESIA TBK
78	CITA	CIPTA PANELUTAMA TBK
79	CKRA	CIPTOJAYA KONTRINDOREKSA TBK
80	CLPI	COLORPAK INDONESIA TBK
81	CMNP	CITRA MARGA NUSAPHALA PERSADA TBK
82	CMPP	CENTRIS MULTI PERSADA PRATAMA TBK
83	CNKO	CENTRAL KORPORINDO INT'L TBK
84	CNTB	CENTEX SAHAM SERI B TBK
85	CNTX	CENTEX (PREFERRED STOCK) TBK

86	CPDW	CIPENDAWA AGROINDUSTRI TBK
87	CPIN	CHAROEN POKPHAND INDONESIA TBK
88	CTBN	CITRA TUBINDO TBK
89	CTRA	CIPUTRA DEVELOPMENT TBK
90	CTRS	CIPUTRA SURYA TBK
91	CTTH	CITATAH INDUSTRI MARMER
92	DART	DUTA ANGGADA REALTY TBK
93	DAVO	DAVOMAS ABADI TBK
94	DEFI	DANASUPRA ERAPASIFIC TBK
95	DILD	DHARMALA INTILAND TBK
96	DLTA	DELTA DJAKARTA TBK
97	DNET	DYVIACOM INTRABUMI TBK
98	DNKS	DANKOS LABORATORIES TBK
99	DOID	DELTA DUNIA PETROINDO TBK
100	DPNS	DUTA PERTIWI NUSANTARA TBK
101	DSFI	DHARMA SAMUDERA FISHING TBK
102	DSUC	DAYA SAKTI UNGGUL CORPORATION TBK
103	DUTI	DUTA PERTIWI TBK
104	DVLA	DARYA VARIA LABORATORIES TBK
105	DYNA	DYNAPLAST TBK
106	EKAD	EKADHARMA TAPE INDUSTRY TBK
107	ELTY	BAKRIELAND DEVELOPMENT TBK
108	ENRG	ENERGI MEGA PERSADA TBK
109	EPMT	ENSEVAL PUTRA MEGATRADING TBK
110	ERTX	ERATEX DJAJA TBK
111	ESTI	EVER SHINE TEXTILE INDUSTRY TBK
112	ETWA	ETERINDO WAHANATAMA TBK
113	FAST	FAST FOOD INDONESIA TBK
114	FASW	FAJAR SURYA WISESA TBK
115	FISH	FISHINDO KUSUMA SEJAHTERA TBK
116	FMII	FORTUNE MATE INDONESIA TBK
117	FORU	FORTUNE INDONESIA TBK
118	FPNI	FATRAPOLINDO NUSA INDUSTRI TBK
119	GDWU	KASOGI INT'L TBK
120	GDYR	GOOD YEAR INDONESIA TBK
121	GEMA	GEMA GRAHASARANA TBK
122	GGRM	GUDANG GARAM TBK
123	GJTL	GAJAH TUNGGAL TBK
124	GMTD	GOWA MAKASSAR TOURISM DEVELOPMENT TBK
125	GRIV	GREAT RIVER INTERNATIONAL TBK
126	GSMF	EQUITY DEVELOPMENT INVESTAMA TBK
127	HADE	HORTUS DANAVEST TBK
128	HDTX	PANASIA INDOSYNTEC TBK
129	HERO	HERO SUPERMARKET TBK
130	HEXA	HEXINDO ADIPERKASA TBK

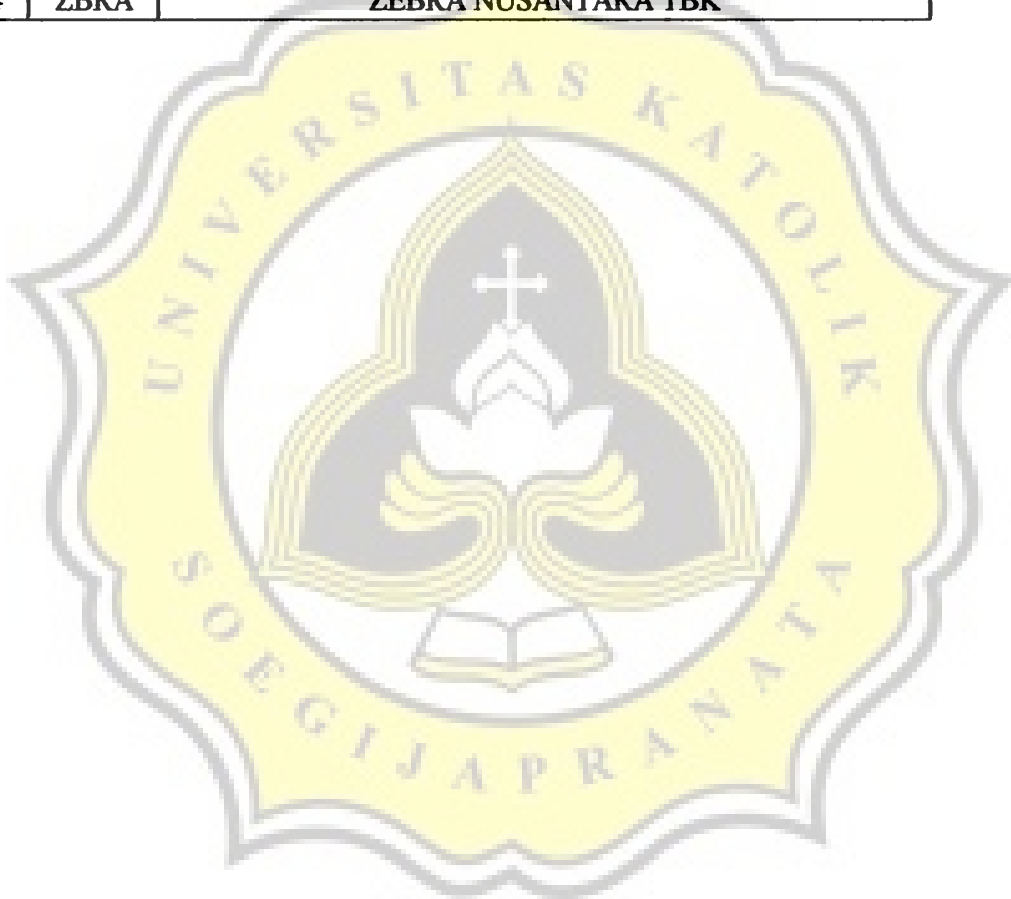
131	HITS	HUMPUSS INTERMODA TRANSPORTASI TBK
132	HMSP	HM SAMPOERNA TBK
133	IATG	INFOSIA TEKNOLOGI GLOBAL TBK
134	IDKM	INDOSIAR KARYA MEDIA TBK
135	IGAR	KAGEO IGAR JAYA TBK
136	IKAI	INTIKERAMIK ALAMASRI INDUSTRI TBK
137	IKBI	SUMI INDO KABEL TBK
138	IMAS	INDOMOBIL SUKSES INTERNATIONAL TBK
139	INAF	INDOFARMA TBK
140	INAI	INDAL ALUMINIUM INDUSTRY TBK
141	INCF	INDO CITRA FINANCE TBK
142	INCI	INTANWUJAYA INTERNATIONAL TBK
143	INCO	INTERNATIONAL NICKEL IND. TBK
144	INDF	INDOFOOD SUKSES MAKMUR TBK
145	INDR	INDORAMA SYNTHETICS TBK
146	INDS	INDOSPRING TBK
147	INDX	INDOEXCHANGE TBK
148	INKP	INDAH KIAT PULP & PAPER TBK
149	INTA	INTRACO PENTA TBK
150	INTD	INTER DELTA TBK
151	INTP	INDOCEMENT TUNGAL PRAKASA TBK
152	ISAT	INDOSAT TBK
153	ITTG	INTEGRASI TEKNOLOGI TBK
154	JAKA	JAKA ARTHA GRAHA TBK
155	JECC	JEMBO CABLE COMPANY TBK
156	JIHD	JAKARTA INT'L HOTEL & DEVELOPMENT TBK
157	JKSW	JAKARTA KYOEI STEEL WORKS TBK
158	JPFA	JAPFA COMFEED INDONESIA TBK
159	JPRS	JAYA PARI STEEL CORP LTD TBK
160	JRPT	JAYA REAL PROPERTY TBK
161	JSPT	JAKARTA SETIABUDI INTERNATIONAL TBK
162	JTPE	JASUINDO TIGA PERKASA TBK
163	KAEF	KIMIA FARMA TBK
164	KARK	KARKA YASA PROFILIA TBK
165	KARW	KARWELL INDONESIA TBK
166	KBLI	GT KABEL INDONESIA TBK
167	KBLM	KABELINDO MURNI TBK
168	KDSI	KEDAWUNG SETIA INDUSTRIAL TBK
169	KICI	KEDAUNG INDAH CAN TBK
170	KJA	KAWASAN INDUSTRI JABABEKA TBK
171	KKGI	RESOURCE ALAM INDONESIA TBK
172	KLBF	KALBE FARMA TBK
173	KOMI	KOMATSU INDONESIA TBK
174	KONI	PERDANA BANGUN PUSAKA TBK
175	KOPI	KOPITIME DOT COM TBK

176	KPIG	KRIDAPERDANA INDAHGRAHA TBK
177	KREN	KRESNA GRAHA SEKURINDO TBK
178	LAMI	LAMICITRA NUSANTARA TBK
179	LION	LION METAL WORKS TBK
180	LMAS	LIMAS STOKHOMINDO TBK
181	LMPI	LANGGENG MAKMUR INDUSTRI TBK
182	LMSH	LIONMESH PRIMA TBK
183	LPBN	BANK LIPPO TBK
184	LPCK	LIPPO CIKARANG TBK
185	LPGI	LIPPO GENERAL INSURANCE TBK
186	LPIN	MULTI PRIMA SEJAHTERA TBK
187	LPKR	LIPPO KARAWACI TBK
188	LPLI	LIPPO E-NET TBK
189	LPPF	PASIFIC UTAMA TBK
190	LPPS	LIPPO SECURITIES TBK
191	LSIP	PP LONDON SUMATERA TBK
192	LTLS	LAUTAN LUAS TBK
193	MAMI	MAS MURNI INDONESIA TBK
194	MAMIP	MAS MURNI INDONESIA (PREFERRED STOCK) TBK
195	MAPI	MITRA ADIPERKASA TBK
196	MAYA	BANK MAYAPADA TBK
197	MBAI	MULTIBREEDER ADIRAMA IND. TBK
198	MDLN	MODERNLAND REALTY LTD TBK
199	MDRN	MODERN PHOTO FILM COMPANY TBK
200	MEDC	MEDCO ENERGI INTERNATIONAL TBK
201	MEGA	BANK MEGA TBK
202	MERK	MERCK INDONESIA TBK
203	META	METAMEDIA TECHNOLOGIES TBK
204	MIRA	MITRA RAJASA TBK
205	MKDO	MAKINDO TBK
206	MLBI	MULTI BINTANG INDONESIA TBK
207	MLIA	MULIA INDUSTRINDO TBK
208	MLND	MULIALAND TBK
209	MLPL	MULTIPOLAR TBK
210	MPPA	MATAHARI PUTRA PRIMA TBK
211	MRAT	MUSTIKA RATU TBK
212	MREI	MASKAPAI REASURANSI IND. TBK
213	MTDL	METRODATA ELECTRONICS TBK
214	MTFN	GLOBAL FINANCINDO TBK
215	MTSM	METRO SUPERMARKET REALTY TBK
216	MYOR	MAYORA INDAH TBK
217	MYRX	HANSON INT'L TBK
218	MYRXP	HANSON INT'L SERI B TBK
219	MYTX	APAC CITRA CENTERTEX TBK
220	NIPS	NIPRESS TBK

221	NISP	BANK NISP TBK
222	OMRE	INDONESIA PRIMA PROPERTY TBK
223	PAFI	PANASIA FILAMENT INTI TBK
224	PANR	PANORAMA SENTRAWISATA TBK
225	PANS	PANIN SEKURITAS TBK
226	PBRX	PAN BROTHERS TEX TBK
227	PGAS	PERUSAHAAN GAS NEGARA (PERSERO) TBK
228	PICO	PELANGI INDAH CANINDO TBK
229	PJAA	PEMBANGUNAN JAYA ANCOI. TBK
230	PLAS	PALM ASIA CORPORA TBK
231	PLIN	PLAZA INDONESIA REALTY TBK
232	PNBN	BANK PAN INDONESIA TBK
233	PNIN	PANIN INSURANCE TBK
234	PNLF	PANIN LIFE TBK
235	PNSE	PUDJIADI & SONS ESTATE TBK
236	POLY	POLYSINDO EKA PERKASA TBK
237	POOL	POOL ADVISTA INDONESIA TBK
238	PRAS	PRIMA ALLOY STEEL TBK
239	PSDN	PRASIDHA ANEKA NIAGA TBK
240	PTBA	TAMBANG BATUBARA BUKIT ASAM TBK
241	PTRO	PETROSEA TBK
242	PTSP	PIONEERINDO GOURMET INTERNATIONAL TBK
243	PUDP	PUDJIADI PRESTIGE LIMITED TBK
244	PWON	PAKUWON JATI TBK
245	PWSI	PANCA WIRATAMA SAKTI TBK
246	PYFA	PYRIDAM FARMA TBK
247	RALS	RAMAYANA LESTARI SENTOSA TBK
248	RBMS	RISTIA BINTANG MAHKOTASEJATI TBK
249	RDTX	RODA VIVATEX TBK
250	RICY	RICKY PUTRA GLOBALINDO TBK
251	RIGS	RIG TENDERS TBK
252	RIMO	RIMO CATUR LESTARI TBK
253	RMBA	BENTOEL INTERNATIONAL INVESTAMA TBK
254	RODA	RODA PANGGON HARAPAN TBK
255	RYAN	RYANE ADIBUSANA TBK
256	SAFE	STEADY SAFE TBK
257	SAIP	SURABAYA AGUNG INDUSTRY PULP TBK
258	SCCO	SUCACO TBK
259	SCMA	SURYA CITRA MEDIA TBK
260	SCPI	SCHERING PLOUGH INDONESIA TBK
261	SDPC	MILLENNIUM PHARMACON INTL TBK
262	SHDA	SARI HUSADA TBK
263	SHID	HOTEL SAHID JAYA TBK
264	SIIP	SURYAINTI PERMATA TBK
265	SIMA	SIWANI MAKMUR TBK

266	SIMM	SURYA INTRINDO MAKMUR TBK
267	SIPD	SIERAD PRODUCE TBK
268	SKLT	SEKAR LAUT TBK
269	SMAR	SMART TBK
270	SMCB	SEMEN CIBINONG TBK
271	SMDM	SURYAMAS DUTAMAKMUR
272	SMDR	SAMUDERA INDONESIA TBK
273	SMGR	SEMEN GRESIK (PERSERO) TBK
274	SMMA	SINAR MAS MULTIARTHA TBK
275	SMPL	SUMMIPLAST TBK
276	SMRA	SUMMARECON AGUNG TBK
277	SMSM	SELAMAT SEMPURNA TBK
278	SOBI	SORINI CORPORATION TBK
279	SONA	SONA TOPAS TOURISM INDUSTRY TBK
280	SPMA	SUPARMA TBK
281	SQBB	BRISTOL MYERS SQUIBB INDONESIA (PS) TBK
282	SQBI	BRISTOL MYERS SQUIBB INDONESIA TBK
283	SQMI	SANEX QIANJIANG MOTOR INTL
284	SRSN	SARANA NUGRAHA TBK
285	SSIA	SURYA SEMESTA INTERNUSA TBK
286	SSTM	SUNSON TEXTILE MANUFACTURE TBK
287	STTP	SIANTAR TOP TBK
288	SUBA	SUBA INDAH TBK
289	SUDI	SURYA DUMAI INDUSTRI TBK
290	SUGI	SUGI SAMAPERSADA TBK
291	SULI	SUMALINDO LESTARI JAYA TBK
292	TBLA	TUNAS BARU LAMPUNG TBK
293	TBMS	TEMBAGA MULIA SEMANAN TBK
294	TCID	MANDOM INDONESIA TBK
295	TEJA	TEXMACO JAYA TBK
296	TFCO	TIFICO TBK
297	TGKA	TIGARAKSA SATRIA TBK
298	TINS	TIMAH TBK
299	TIRA	TIRA ASUTENITE TBK
300	TIRT	TIRTA MAHAKAM PLYWOOD INDS TBK
301	TKGA	TOKO GUNUNG AGUNG TBK
302	TKIM	PABRIK KERTAS TJIWI KIMIA TBK
303	TLKM	TELEKOMUNIKASI INDONESIA TBK
304	TMAS	PELAYARAN TEMPURAN EMAS TBK
305	TMPI	AGIS TBK
306	TMPO	TEMPO INTI MEDIA TBK
307	TOTO	SURYA TOTO INDONESIA TBK
308	TRIM	TRIMEGAH SECURITIES TBK
309	TRST	TRIAS SENTOSA TBK
310	TRUS	TRUST FINANCE INDONESIA TBK

311	TSPC	TEMPO SCAN PASIFIC TBK
312	TURI	TUNAS RIDEAN TBK
313	ULTJ	ULTRA JAYA MILK TBK
314	UNIC	UNGGUL INDAH CAHAYA TBK
315	UNIT	UNITED CAPITAL INDONESIA TBK
316	UNSP	BAKRIE SUMATRA PLANTATIONS TBK
317	UNTR	UNITED TRACTORS TBK
318	UNVR	UNILEVER INDONESIA TBK
319	VOKS	VOKSEL. ELECTRIC TBK
320	WAPO	WAHANA PHOENIX MANDIRI TBK
321	WICO	WICAKSANA OVERSEAS INTL TBK
322	WOMF	WAHANA OTTOMITRA MULTIMARTHA TBK
323	YULE	YULIE SEKURINDO TBK
324	ZBRA	ZEBRA NUSANTARA TBK



LAMPIRAN 3
KODE SAHAM DAN HARGA PENUTUPAN UNTUK 324 EMITEN
YANG DIJADIKAN SAMPEL SELAMA PERIODE JENDELA

NO	KODE	TANGGAL							
		25-Aug-05	26-Aug-05	29-Aug-05	30-Aug-05	31-Aug-05	01-Sep-05	05-Sep-05	06-Sep-05
1	AALI	3,975	3,875	3,725	3,950	4,075	3,975	4,100	4,275
2	ABBA	275	275	275	275	275	275	275	275
3	ABDA	255	290	255	255	290	290	290	290
4	ACAP	425	425	425	425	425	425	425	425
5	ADES	1,460	1,470	1,300	1,410	1,500	1,440	1,450	1,480
6	ADHI	560	530	440	490	535	550	550	550
7	ADMF	2,150	2,125	2,125	2,100	2,100	2,100	2,100	2,100
8	AHAP	105	105	105	105	105	105	105	105
9	AIMS	240	240	200	245	245	205	215	215
10	AISA	190	190	195	190	190	190	200	200
11	AKKU	85	85	85	90	70	70	70	75
12	AKPI	365	365	365	365	365	365	365	365
13	AKRA	1,250	1,230	1,180	1,200	1,210	1,210	1,210	1,230
14	AKSI	265	265	265	235	235	235	235	235
15	ALFA	1,050	1,050	1,050	1,250	1,250	1,250	1,250	1,250
16	ALKA	165	165	165	165	165	165	165	165
17	ALMI	435	435	345	370	375	375	390	420
18	AMFG	2,575	2,575	2,550	2,500	2,550	2,575	2,575	2,600
19	ANKB	860	860	860	860	860	860	860	860
20	ANTA	75	75	75	75	70	70	70	70
21	ANTM	2,200	2,125	1,975	2,150	2,250	2,250	2,350	2,325
22	APEX	600	620	610	610	610	650	650	630
23	APLI	25	30	30	110	110	110	105	105
24	AQUA	50,000	50,000	50,000	50,000	50,000	50,000	50,000	50,000
25	ARGO	1,300	1,300	1,300	1,300	1,300	1,300	1,300	1,300
26	ARNA	280	280	270	295	290	285	280	300
27	ARTI	800	800	780	770	800	800	800	800
28	ASBI	690	550	440	495	490	490	490	490
29	ASDM	270	270	250	250	250	250	240	240
30	ASGR	295	285	260	290	285	275	275	275
31	ASIA	25	25	25	25	25	25	25	25
32	ASII	10,650	10,500	9,600	10,050	10,150	10,000	9,800	10,000
33	ASJT	450	450	450	450	450	450	450	450
34	ASRM	1,100	1,100	1,100	1,100	1,100	1,100	1,100	1,100
35	ATPK	300	300	300	300	300	300	300	300
36	AUTO	2,950	2,950	2,850	3,200	3,325	3,325	3,325	3,325
37	BABP	150	150	150	150	150	150	150	150
38	BASS	150	150	150	145	150	150	150	150
39	BATA	14,000	14,000	14,500	14,500	14,500	14,500	14,500	14,500
40	BATI	8,000	8,000	8,000	8,000	8,000	8,000	8,000	8,000
41	BAYU	110	110	80	100	100	100	100	100
42	BBCA	3,450	3,400	3,300	3,375	3,425	3,475	3,375	3,400
43	BBIA	920	920	920	920	920	920	920	920
44	BBLD	1,300	1,300	1,300	1,300	1,500	1,500	1,500	1,500
45	BBNI	1,470	1,450	1,380	1,370	1,380	1,380	1,400	1,510

97	DNET	65	65	65	65	65	65	65	65
98	DNKS	1,050	1,010	1,000	1,010	1,050	1,040	1,040	1,040
99	DOID	520	510	530	600	640	630	670	680
100	DPNS	1,080	1,240	1,080	1,090	1,270	1,000	1,020	1,020
101	DSFI	75	70	60	70	65	65	65	65
102	DSUC	350	350	350	350	360	360	360	360
103	DUTI	770	760	680	710	710	690	690	700
104	DVLA	550	550	500	530	520	510	510	500
105	DYNA	1,140	1,190	1,150	1,160	1,160	1,160	1,160	1,160
106	EKAD	320	320	320	320	320	315	300	300
107	ELTY	290	285	230	250	250	235	230	230
108	ENRG	790	780	750	770	760	750	750	760
109	EPMT	650	640	630	640	640	620	610	610
110	ERTX	100	100	100	100	100	100	100	100
111	ESTI	75	75	75	75	75	75	75	75
112	ETWA	160	160	140	145	145	145	140	140
113	FAST	950	950	950	950	950	950	950	950
114	FASW	1,000	990	1,000	1,030	1,010	1,000	1,000	1,000
115	FISH	250	250	245	250	250	250	250	250
116	FMII	65	65	65	65	65	65	65	65
117	FORU	140	140	140	140	140	140	140	140
118	FPNI	225	225	225	225	225	225	225	225
119	GDWU	25	25	25	25	25	25	25	25
120	GDYR	8,100	8,100	8,100	8,100	8,100	8,000	8,000	8,000
121	GEMA	105	105	105	105	105	105	105	105
122	GGRM	10,450	10,500	10,200	10,800	11,000	11,000	10,750	10,850
123	GJTL	580	550	470	520	540	510	510	520
124	GMTD	325	325	325	325	325	325	325	325
125	GRIV	460	460	460	460	460	460	460	460
126	GSMF	55	55	55	55	55	55	55	55
127	HADE	150	150	150	150	150	150	150	145
128	HDTX	400	400	400	400	400	400	400	400
129	IIERO	3,000	3,000	3,000	3,000	3,000	3,000	3,000	3,000
130	HEXA	6,000	6,000	5,400	6,100	1,240	1,210	1,210	1,200
131	HITS	3,100	3,100	3,100	3,100	3,100	3,100	3,100	3,100
132	HMSP	8,200	8,200	8,200	8,050	8,400	8,400	8,200	8,200
133	IATG	360	385	350	360	380	380	380	370
134	IDKM	475	435	435	430	405	400	395	385
135	IGAR	110	110	100	105	105	105	100	100
136	IKAI	105	105	90	100	110	105	105	105
137	IKBI	355	355	355	355	355	355	355	355
138	IMAS	850	850	850	850	750	730	730	730
139	INAF	110	105	90	100	105	110	110	125
140	INAI	180	165	185	185	185	185	185	195
141	INCF	140	140	140	140	140	140	140	140
142	INCI	425	425	425	410	400	425	425	425
143	INCO	15,000	14,000	14,000	15,650	15,600	15,600	15,800	15,650
144	INDF	900	870	810	850	790	780	730	750
145	INDR	445	435	405	420	425	420	425	425
146	INDS	700	700	700	700	700	700	700	700
147	INDX	55	70	60	65	65	60	60	65

148	INKP	1,020	980	840	920	960	930	910	940
149	INTA	720	710	50	55	55	50	55	60
150	INTD	160	160	580	650	670	620	600	600
151	INTP	3,150	3,075	2,600	2,775	2,925	2,950	2,900	2,950
152	ISAT	5,250	5,150	5,050	5,200	5,300	5,300	5,100	5,200
153	ITTG	30	30	30	30	30	30	30	30
154	JAKA	25	25	25	25	25	25	25	25
155	JECC	390	390	390	390	390	390	390	390
156	JHHD	525	530	460	485	500	480	475	485
157	JKSW	60	65	60	60	65	65	65	60
158	JPFA	215	215	180	215	205	215	195	195
159	JPRS	920	900	900	920	920	900	940	940
160	JRPT	1,890	1,890	1,890	1,890	1,730	1,800	1,850	1,850
161	JSPT	700	700	700	700	700	700	700	700
162	JTPE	55	55	55	55	55	55	55	55
163	KAEF	155	150	135	140	140	140	145	145
164	KARK	25	25	25	25	25	25	25	25
165	KARW	465	465	465	490	490	490	490	490
166	KBLI	65	65	65	65	70	70	70	75
167	KBLM	70	70	75	75	75	75	75	70
168	KDSI	120	120	120	120	120	120	120	120
169	KICI	150	150	150	150	150	150	150	150
170	KJJA	110	105	90	90	90	90	90	90
171	KKGI	250	250	205	205	205	205	205	205
172	KLBF	830	830	780	850	850	830	810	820
173	KOMI	5,250	5,250	5,250	5,250	5,250	5,250	5,250	8,250
174	KONI	130	130	130	130	130	130	130	130
175	KOPI	50	45	30	40	40	35	35	35
176	KPIG	90	90	90	100	100	80	80	75
177	KREN	120	115	110	115	115	115	115	110
178	LAMI	90	90	90	90	90	90	90	90
179	LION	2,000	1,800	1,800	1,800	1,800	1,800	1,800	1,800
180	LMAS	80	80	70	75	75	70	75	75
181	LMPI	170	160	155	155	160	155	155	155
182	LMSH	1,900	1,900	1,900	1,900	1,900	1,900	1,900	1,900
183	LPBN	1,520	1,530	1,520	1,520	1,520	1,520	1,520	1,520
184	LPCK	230	230	250	250	280	300	300	295
185	LPGI	480	410	410	410	410	410	410	410
186	LPIN	500	500	500	500	500	500	500	500
187	LPKR	1,620	1,620	1,610	1,610	1,620	1,620	1,620	1,620
188	LPLI	300	320	290	285	290	305	290	290
189	LPPF	80	80	80	80	80	80	80	80
190	LPPS	25	25	25	25	25	25	25	25
191	LSIP	2,100	2,000	1,850	2,000	2,075	2,050	2,100	2,150
192	LTLS	510	490	450	495	490	480	470	475
193	MAMI	60	60	50	50	65	60	60	60
194	MAMIP	600	600	600	600	600	600	600	600
195	MAPI	1,200	1,170	1,170	1,150	1,150	1,140	1,130	1,110
196	MAYA	115	115	115	115	115	115	115	115
197	MBAI	275	275	275	275	275	275	275	275
198	MDLN	245	240	200	215	195	185	175	175

250	RICY	300	300	245	245	260	300	300	350
251	RIGS	950	960	940	940	940	940	940	940
252	RIMO	70	70	65	65	65	70	70	70
253	RMBA	120	115	120	115	115	115	115	115
254	RODA	60	60	60	60	60	60	60	60
255	RYAN	45	45	45	45	45	45	45	45
256	SAFE	295	295	295	295	295	295	295	295
257	SAIP	400	400	400	400	400	400	400	400
258	SCCO	1,050	1,050	1,050	1,150	1,150	1,150	1,150	1,150
259	SCMA	740	750	670	660	730	730	730	730
260	SCPI	11,000	11,000	11,000	11,000	11,000	11,000	11,000	11,000
261	SDPC	75	75	55	55	55	55	55	55
262	SHDA	3,125	3,150	3,075	3,150	3,175	3,200	3,300	3,300
263	SHID	120	120	120	120	120	120	120	120
264	SHIP	285	280	245	255	255	245	250	250
265	SIMA	250	250	220	215	200	200	205	205
266	SIMM	160	160	160	160	160	155	155	155
267	SIPD	80	80	65	75	70	75	75	80
268	SKLT	425	425	425	425	425	425	425	425
269	SMAR	1,000	1,000	1,000	1,000	1,000	1,000	1,000	1,000
270	SMCB	445	430	375	405	410	415	420	430
271	SMDM	100	100	100	100	100	100	100	100
272	SMDR	6,600	6,500	6,200	6,500	6,500	6,450	6,450	6,500
273	SMGR	15,500	15,350	15,100	15,700	15,700	15,800	15,750	15,700
274	SMMA	360	340	295	310	335	320	335	335
275	SMPL	155	155	155	170	165	165	165	165
276	SMRA	830	830	750	800	770	740	750	750
277	SMSM	325	325	305	325	325	325	325	325
278	SOBI	1,040	1,040	1,010	1,000	1,020	1,020	1,000	1,020
279	SONA	145	145	145	150	200	200	200	200
280	SPMA	210	205	205	205	205	190	195	195
281	SQBB	10,500	10,500	10,500	10,500	10,500	10,500	10,500	10,500
282	SQBI	40,000	40,000	40,000	40,000	40,000	40,000	40,000	40,000
283	SQMI	80	80	65	70	70	70	70	70
284	SRSN	40	35	35	40	35	35	35	35
285	SSIA	370	380	300	330	330	350	350	360
286	SSTM	310	310	245	260	260	245	245	265
287	STTP	150	150	140	145	145	145	145	145
288	SUBA	170	160	160	160	160	160	160	160
289	SUDI	360	360	360	360	360	360	360	360
290	SUGI	520	520	520	520	520	520	520	520
291	SULI	980	980	910	900	900	870	880	890
292	TBI A	200	200	195	200	210	210	190	190
293	TBMS	3,300	3,300	3,300	3,300	3,300	3,300	3,300	3,300
294	TCID	4,800	4,800	4,800	4,700	4,700	4,700	4,700	4,700
295	TEJA	2,950	2,950	2,950	2,950	2,950	2,950	2,950	2,950
296	TFCO	300	300	250	280	280	280	280	280
297	TGKA	3,000	3,000	300	300	300	300	300	300
298	TINS	1,740	1,740	1,500	1,750	1,760	1,740	1,780	1,800
299	TIRA	1,700	1,700	1,700	1,700	1,700	1,700	1,700	1,700
300	TIRT	115	115	100	120	130	125	125	125

301	TKGA	250	250	250	250	250	250	250	250
302	TKIM	2,875	2,800	2,375	2,600	2,675	2,650	2,675	2,700
303	TLKM	4,925	4,925	4,775	5,025	5,150	5,000	5,100	5,250
304	TMAS	940	930	810	880	900	900	900	870
305	TMPI	90	85	75	85	80	80	75	80
306	TMPO	85	85	85	85	85	85	65	70
307	TOTO	6,000	6,000	6,000	6,000	6,000	6,000	6,000	6,000
308	TRIM	160	165	150	155	155	150	145	145
309	TRST	140	160	140	150	145	145	140	145
310	TRUS	310	310	310	310	315	315	315	325
311	TSPC	6,300	6,250	6,000	6,100	6,000	6,000	5,800	5,850
312	TURI	700	700	680	750	750	680	680	680
313	ULTJ	270	270	250	290	300	290	290	270
314	UNIC	3,300	3,300	3,300	3,300	3,300	3,300	3,300	3,300
315	UNIT	160	150	185	180	150	150	150	150
316	UNSP	390	380	370	375	375	360	370	375
317	UNTR	3,925	3,750	3,375	3,850	3,875	3,775	3,625	3,725
318	UNVR	4,525	4,400	4,425	4,325	4,225	4,175	4,075	4,050
319	VOKS	470	470	470	485	465	465	465	465
320	WAPO	35	35	35	30	30	30	30	30
321	WICO	160	160	160	160	160	160	120	120
322	WOMF	590	590	530	530	530	510	520	520
323	YULE	75	100	100	100	100	100	100	100
324	ZBRA	65	65	60	60	60	60	60	60



LAMPIRAN 4

INDEKS HARGA SAHAM GABUNGAN SELAMA PERIODE JENDELA

Tanggal	Hari ke-	IHSG
25-Aug-05	-4	1,061.847
26-Aug-05	-3	1,061.702
29-Aug-05	-2	994.770
30-Aug-05	-1	1,040.224
31-Aug-05	0	1,050.090
01-Sep-05	1	1,049.529
05-Sep-05	2	1,035.891
06-Sep-05	3	1,051.891



98	DNKS	(0.03810)	(0.00990)	0.01000	0.03960	(0.00952)	0.00000	0.00000
99	DOID	(0.01923)	0.03922	0.13208	0.06667	(0.01563)	0.06349	0.01493
100	DPNS	0.14815	(0.12903)	0.00926	0.16514	(0.21260)	0.02000	0.00000
101	DSFI	(0.06667)	(0.14286)	0.16667	(0.07143)	0.00000	0.00000	0.00000
102	DSUC	0.00000	0.00000	0.00000	0.02857	0.00000	0.00000	0.00000
103	DUTH	(0.01299)	(0.10526)	0.04412	0.00000	(0.02817)	0.00000	0.01449
104	DYLA	0.00000	(0.09091)	0.06000	(0.01887)	(0.01923)	0.00000	(0.01961)
105	DYNA	0.04386	(0.03361)	0.00870	0.00000	0.00000	0.00000	0.00000
106	EKAD	0.00000	0.00000	0.00000	0.00000	(0.01563)	(0.04762)	0.00000
107	ELTY	(0.01724)	(0.19298)	0.08696	0.00000	(0.06000)	(0.02128)	0.00000
108	ENRG	(0.01266)	(0.03846)	0.02667	(0.01299)	(0.01316)	0.00000	0.01333
109	EPMT	(0.01538)	(0.01563)	0.01587	0.00000	(0.03125)	(0.01613)	0.00000
110	ERTX	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
111	ESTI	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
112	ETWA	0.00000	(0.12500)	0.03571	0.00000	0.00000	(0.03448)	0.00000
113	FAST	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
114	FASW	(0.01000)	0.01010	0.03000	(0.01942)	(0.00990)	0.00000	0.00000
115	FISH	0.00000	(0.02000)	0.02041	0.00000	0.00000	0.00000	0.00000
116	FMIJ	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
117	FORU	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
118	FPNI	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
119	GDWU	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
120	GDYR	0.00000	0.00000	0.00000	0.00000	(0.01235)	0.00000	0.00000
121	GEMA	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
122	GGRM	0.00478	(0.02857)	0.05882	0.01852	0.00000	(0.02273)	0.00930
123	GJTL	(0.05172)	(0.14545)	0.10638	0.03846	(0.05556)	0.00000	0.01961
124	GMTD	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
125	GRIV	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
126	GSMF	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
127	HADE	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	(0.03333)
128	HDIX	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
129	HERO	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
130	HEXA	0.00000	(0.10000)	0.12963	(0.79672)	(0.02419)	0.00000	(0.00826)
131	HITS	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
132	HMSP	0.00000	0.00000	(0.01829)	0.04348	0.00000	(0.02381)	0.00000
133	IATG	0.06944	(0.09091)	0.02857	0.05556	0.00000	0.00000	(0.02632)
134	IDKM	(0.08421)	0.00000	(0.01149)	(0.05814)	(0.01235)	(0.01250)	(0.02532)
135	IGAR	0.00000	(0.09091)	0.05000	0.00000	0.00000	(0.04762)	0.00000
136	IKAI	0.00000	(0.14286)	0.11111	0.10000	(0.04545)	0.00000	0.00000
137	IKBI	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
138	IMAS	0.00000	0.00000	0.00000	(0.11765)	(0.02667)	0.00000	0.00000
139	INAF	(0.04545)	(0.14286)	0.11111	0.05000	0.04762	0.00000	0.13636
140	INAI	(0.08333)	0.12121	0.00000	0.00000	0.00000	0.00000	0.05405
141	INCF	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
142	INCI	0.00000	0.00000	(0.03529)	(0.02439)	0.06250	0.00000	0.00000
143	INCO	(0.06667)	0.00000	0.11786	(0.00319)	0.00000	0.01282	(0.00949)
144	INDF	(0.03333)	(0.06897)	0.04938	(0.07059)	(0.01266)	(0.06410)	0.02740
145	INDR	(0.02247)	(0.06897)	0.03704	0.01190	(0.01176)	0.01190	0.00000
146	INDS	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
147	INDX	0.27273	(0.14286)	0.08333	0.00000	(0.07692)	0.00000	0.08333
148	INKP	(0.03922)	(0.14286)	0.09524	0.04348	(0.03125)	(0.02151)	0.03297

200	MEDC	0.06400	(0.08271)	0.07377	0.01527	0.00752	0.00746	0.00741
201	MEGA	0.00000	0.00000	(0.00556)	(0.01676)	0.00000	(0.00568)	0.00000
202	MERK	0.00000	(0.03766)	0.00000	0.00000	(0.02174)	0.00000	0.00000
203	META	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
204	MIRA	0.00000	0.10000	(0.18182)	0.11111	0.00000	(0.10000)	0.00000
205	MKDD	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
206	MLBI	0.00000	(0.00449)	(0.00451)	0.00000	0.00000	0.00000	0.00000
207	MLIA	0.04762	(0.18182)	0.00000	0.13889	(0.09756)	0.00000	0.00000
208	MLND	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
209	MLPL	(0.03030)	(0.12500)	0.07143	0.00000	0.00000	(0.03333)	0.00000
210	MPPA	0.00000	(0.07595)	0.09589	0.00000	(0.03750)	(0.02597)	0.04000
211	MRAT	0.01515	(0.10448)	0.03333	0.00000	(0.01613)	(0.01639)	0.01667
212	MREI	0.00000	(0.08571)	0.03125	0.09091	(0.08333)	0.00000	0.00000
213	MTDL	0.00000	(0.12500)	0.07143	0.00000	0.00000	0.00000	(0.06667)
214	MTFN	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
215	MISM	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
216	MYOR	(0.01124)	(0.04545)	0.00000	(0.05952)	0.01266	(0.01250)	0.00000
217	MYRX	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
218	MYRXP	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
219	MYTX	(0.21212)	(0.11538)	0.21739	0.03571	0.00000	0.00000	0.00000
220	NIPS	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
221	NISP	0.00000	0.00000	0.00000	0.01111	(0.01099)	0.00000	0.00000
222	OMRE	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
223	PAFI	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
224	PANR	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
225	PANS	0.00000	0.00000	0.00000	(0.01538)	0.00000	0.00000	0.00000
226	PBRX	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
227	PGAS	(0.00735)	(0.02962)	0.04580	0.04380	0.00600	(0.02778)	(0.02857)
228	PICO	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
229	PJAA	0.00000	(0.10870)	0.03659	0.00000	0.00000	0.00000	0.04706
230	PLAS	0.00000	(0.01220)	0.00000	0.01235	0.00000	0.00000	0.00000
231	PLIN	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
232	PNBN	0.00000	(0.11957)	0.06173	(0.03488)	0.00000	0.07229	0.02247
233	PNIN	(0.05000)	(0.10526)	0.07843	0.01818	0.00000	0.00000	0.05357
234	PNLF	(0.02703)	(0.08333)	0.06061	(0.02857)	0.02941	0.00000	0.00000
235	PNSE	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
236	POLY	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
237	POOL	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
238	PRAS	(0.10145)	(0.08065)	0.24561	0.08451	0.03896	0.00000	(0.01250)
239	PSDN	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
240	PTBA	(0.03226)	(0.07222)	0.01796	0.02353	(0.01724)	0.01170	0.00000
241	PTRO	0.00000	(0.04167)	0.00000	0.05435	0.00000	0.00000	0.00000
242	PTSP	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
243	PUDP	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
244	PWON	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
245	PWSI	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
246	PYFA	0.00000	(0.18182)	0.00000	0.11111	0.00000	(0.10000)	0.11111
247	RALS	0.00000	(0.04938)	0.03896	0.02500	(0.02439)	0.01250	0.01235
248	RBMS	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
249	RDTX	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
250	RICY	0.00000	(0.18333)	0.00000	0.06122	0.15385	0.00000	0.16667

302	IKIM	(0.02609)	(0.15179)	0.09474	0.02885	(0.00935)	0.00943	0.00935
303	TKM	0.00000	(0.03046)	0.05236	0.02488	(0.02913)	0.02000	0.02941
304	TMAS	(0.01064)	(0.12903)	0.08642	0.02273	0.00000	0.00000	(0.03333)
305	TMPI	(0.05556)	(0.11765)	0.13333	(0.05882)	0.00000	(0.06250)	0.06667
306	TMPO	0.00000	0.00000	0.00000	0.00000	0.00000	(0.23529)	0.07692
307	TOIO	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
308	TRIM	0.03125	(0.09091)	0.03333	0.00000	(0.03226)	(0.03333)	0.00000
309	TRST	0.14286	(0.12500)	0.07143	(0.03333)	0.00000	(0.03448)	0.03571
310	TRUS	0.00000	0.00000	0.00000	0.01613	0.00000	0.00000	0.03175
311	TSPC	(0.00794)	(0.04000)	0.01667	(0.01639)	0.00000	(0.03333)	0.00862
312	TURI	0.00000	(0.02857)	0.10294	0.00000	(0.09333)	0.00000	0.00000
313	ULTJ	0.00000	(0.07407)	0.16000	0.03448	(0.03333)	0.00000	(0.06897)
314	UNIC	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
315	UNIT	(0.06250)	0.23333	(0.02703)	(0.16667)	0.00000	0.00000	0.00000
316	UNSP	(0.02564)	(0.02632)	0.01351	0.00000	(0.04000)	0.02778	0.01351
317	UNTR	(0.04459)	(0.10000)	0.14074	0.00649	(0.02581)	(0.03974)	0.02759
318	UNVR	(0.02762)	0.00568	(0.02260)	(0.02312)	(0.01183)	(0.02395)	(0.00613)
319	VOKS	0.00000	0.00000	0.03191	(0.04124)	0.00000	0.00000	0.00000
320	WAPQ	0.00000	0.00000	(0.14286)	0.00000	0.00000	0.00000	0.00000
321	WICO	0.00000	0.00000	0.00000	0.00000	0.00000	(0.25000)	0.00000
322	WOME	0.00000	(0.10169)	0.00000	0.00000	(0.03774)	0.01961	0.00000
323	YULE	0.33333	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
324	ZBRA	0.00000	(0.07692)	0.00000	0.00000	0.00000	0.00000	0.00000





Tanggal	Hari ke-	Rm,t
26-Aug-05	-3	(0.00014)
29-Aug-05	-2	(0.06304)
30-Aug-05	-1	0.04569
31-Aug-05	0	0.00948
01-Sep-05	1	(0.00053)
05-Sep-05	2	(0.01299)
06-Sep-05	3	0.01545

LAMPIRAN 6
PERHITUNGAN RETURN MARKET SELAMA PERIODE JENDELA

LAMPIRAN 7
PERHITUNGAN ABNORMAL RETURN SELAMA PERIODE JENDELA

No.	Kode	-3	-2	-1	0	1	2	3
1	AALI	(0.02502)	0.02433	0.01471	0.02216	(0.02401)	0.04444	0.02724
2	ABBA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
3	ABDA	0.13739	(0.05765)	(0.04569)	0.12777	0.00053	0.01299	(0.01545)
4	ACAP	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
5	ADES	0.00699	(0.05260)	0.03892	0.05435	(0.03947)	0.01994	0.00524
6	ADHI	(0.05343)	(0.10677)	0.06794	0.08235	0.02857	0.01299	(0.01545)
7	ADMF	(0.01149)	0.06304	(0.05746)	(0.00948)	0.00053	0.01299	(0.01545)
8	AHAP	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
9	AIMS	0.00014	(0.10362)	0.17931	(0.00948)	(0.16273)	0.06177	(0.01545)
10	AISA	0.00014	0.08936	(0.07133)	(0.00948)	0.00053	0.06563	(0.01545)
11	AKKU	0.00014	0.06304	0.01313	(0.23171)	0.00053	0.01299	0.05598
12	AKPI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
13	AKRA	(0.01586)	0.02239	(0.02874)	(0.00115)	0.00053	0.01299	0.00108
14	AKSI	0.00014	0.06304	(0.15890)	(0.00948)	0.00053	0.01299	(0.01545)
15	ALFA	0.00014	0.06304	0.14478	(0.00948)	0.00053	0.01299	(0.01545)
16	ALKA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
17	ALMI	0.00014	(0.14385)	0.02677	0.00403	0.00053	0.05299	0.06148
18	AMFG	0.00014	0.05333	(0.06530)	0.01052	0.01034	0.01299	(0.00574)
19	ANKB	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
20	ANTA	0.00014	0.06304	(0.04569)	(0.07615)	0.00053	0.01299	(0.01545)
21	ANTM	(0.03395)	(0.00755)	0.04291	0.03703	0.00053	0.05744	(0.02608)
22	APEX	0.03347	0.04691	(0.04569)	(0.00948)	0.06611	0.01299	(0.04621)
23	APLI	0.20014	0.06304	2.62097	(0.00948)	0.00053	(0.03246)	(0.01545)
24	AQUA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
25	ARGO	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
26	ARNA	0.00014	0.02733	0.04690	(0.02643)	(0.01671)	(0.00455)	0.05598
27	ARTI	0.00014	0.03804	(0.05851)	0.02948	0.00053	0.01299	(0.01545)
28	ASBI	(0.20276)	(0.13696)	0.07931	(0.01959)	0.00053	0.01299	(0.01545)
29	ASDM	0.00014	(0.01103)	(0.04569)	(0.00948)	0.00053	(0.02701)	(0.01545)
30	ASGR	(0.03376)	(0.02468)	0.06969	(0.02673)	(0.03455)	0.01299	(0.01545)
31	ASIA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
32	ASII	(0.01395)	(0.02267)	0.00118	0.00047	(0.01424)	(0.00701)	0.00496
33	ASJT	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
34	ASRM	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
35	ATPK	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
36	AUTO	0.00014	0.02914	0.07711	0.02958	0.00053	0.01299	(0.01545)
37	BABP	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
38	BASS	0.00014	0.06304	(0.07903)	0.02500	0.00053	0.01299	(0.01545)
39	BATA	0.00014	0.09876	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
40	BATI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
41	BAYU	0.00014	(0.20969)	0.20431	(0.00948)	0.00053	0.01299	(0.01545)

42	BBCA	(0.01436)	0.03363	(0.02297)	0.00533	0.01513	(0.01578)	(0.00804)
43	BBIA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
44	BBLD	0.00014	0.06304	(0.04569)	0.14436	0.00053	0.01299	(0.01545)
45	BBNI	(0.01347)	0.01477	(0.05294)	(0.00219)	0.00053	0.02749	0.06313
46	BBNP	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
47	BBRI	(0.00957)	(0.02519)	0.05108	0.00032	(0.00917)	0.02280	0.04281
48	BCIC	0.00014	(0.04807)	0.01681	1.69640	0.00053	(0.11744)	(0.01545)
49	BDMN	(0.02795)	0.01102	0.00309	0.03703	(0.03835)	0.00721	0.00200
50	BEKS	0.28585	(0.27029)	0.12097	(0.00948)	0.00053	0.01299	(0.01545)
51	BFIN	0.10294	(0.03865)	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
52	BHIT	0.02645	0.03740	(0.01938)	(0.00948)	0.00053	0.01299	(0.06673)
53	BIMA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
54	BIPP	0.07157	(0.07029)	(0.04569)	(0.00948)	0.00053	(0.06393)	0.06789
55	BKSL	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
56	BKSW	0.00014	0.06304	(0.04569)	(0.02511)	0.00053	0.01299	(0.01545)
57	BLTA	(0.03736)	(0.02787)	0.04002	(0.00948)	(0.01262)	0.01299	(0.01545)
58	BMRI	(0.03342)	(0.03418)	0.04661	(0.04470)	(0.00677)	(0.00906)	0.00711
59	BMSR	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
60	BMTR	0.00014	(0.01388)	0.00986	(0.00948)	0.00053	0.01299	(0.01545)
61	BNBR	0.00014	(0.07332)	0.00694	(0.05948)	(0.05210)	0.06855	(0.01545)
62	BNGA	(0.05141)	0.00869	0.04626	(0.02001)	0.02181	(0.09117)	(0.05033)
63	BNII	(0.03017)	0.03179	(0.01343)	(0.00948)	0.03178	(0.01731)	(0.01545)
64	BNLI	(0.03111)	(0.01760)	0.00694	(0.00948)	(0.04947)	0.01299	0.00210
65	BRAM	(0.21415)	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
66	BRNA	0.00014	0.06304	(0.24569)	(0.00948)	(0.00780)	0.01299	(0.13309)
67	BRPT	(0.03690)	(0.09080)	0.02249	0.07562	0.02014	0.01299	(0.01545)
68	BSWD	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
69	BTEK	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
70	BTON	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
71	BUDI	(0.09077)	(0.03696)	0.00986	(0.06212)	0.00053	0.01299	0.04011
72	BUKK	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
73	BUMI	0.00014	(0.00025)	(0.01867)	0.01683	(0.02511)	0.06563	(0.02795)
74	BVIC	(0.05250)	0.00749	(0.04569)	(0.00948)	0.00053	0.07182	(0.07100)
75	CEKA	0.00014	(0.22542)	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
76	CENT	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
77	CFIN	(0.01626)	(0.03696)	0.00986	0.04315	(0.04947)	0.01299	(0.03299)
78	CITA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
79	CKRA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.09878)
80	CLPI	0.00014	0.06304	(0.04569)	0.00201	0.00053	0.01299	(0.01545)
81	CMNP	(0.03320)	0.00557	(0.00911)	(0.03301)	0.00053	(0.04725)	(0.00263)
82	CMPP	0.00014	(0.24465)	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
83	CNKO	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
84	CNTB	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
85	CNTX	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
86	CPDW	(0.22209)	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)

87	CPIN	0.00014	(0.06811)	0.02978	0.06069	0.00053	0.04578	(0.03132)
88	CTBN	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
89	CTRA	(0.02803)	(0.08189)	0.03905	0.08427	(0.01375)	(0.01599)	(0.01545)
90	CTRS	(0.02367)	(0.10769)	0.10137	(0.02231)	0.01352	(0.01265)	(0.01545)
91	CTTH	0.00014	(0.02787)	(0.04569)	(0.00948)	0.00053	0.01299	(0.11545)
92	DART	0.00014	0.06304	0.05957	(0.00948)	0.00053	0.01299	(0.01545)
93	DAVO	0.00014	(0.03696)	(0.04569)	(0.00948)	(0.05502)	0.07182	(0.01545)
94	DEFI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
95	DILD	(0.02160)	(0.00362)	(0.06950)	(0.00948)	(0.04825)	0.01299	(0.04109)
96	DLTA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
97	DNET	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
98	DNKS	(0.03796)	0.05314	(0.03569)	0.03012	(0.00899)	0.01299	(0.01545)
99	DOID	(0.01909)	0.10226	0.08638	0.05718	(0.01509)	0.07649	(0.00052)
100	DPNS	0.14828	(0.06599)	(0.03643)	0.15565	(0.21206)	0.03299	(0.01545)
101	DSFI	(0.06653)	(0.07981)	0.12097	(0.08091)	0.00053	0.01299	(0.01545)
102	DSUC	0.00014	0.06304	(0.04569)	0.01909	0.00053	0.01299	(0.01545)
103	DUTI	(0.01285)	(0.04222)	(0.00158)	(0.00948)	(0.02763)	0.01299	(0.00095)
104	DVLA	0.00014	(0.02787)	0.01431	(0.02835)	(0.01870)	0.01299	(0.03505)
105	DYNA	0.04400	0.02943	(0.03700)	(0.00948)	0.00053	0.01299	(0.01545)
106	EKAD	0.00014	0.06304	(0.04569)	(0.00948)	(0.01509)	(0.03462)	(0.01545)
107	ELTY	(0.01710)	(0.12994)	0.04126	(0.00948)	(0.05947)	(0.00828)	(0.01545)
108	ENRG	(0.01252)	0.02458	(0.01903)	(0.02247)	(0.01262)	0.01299	(0.00211)
109	EPMT	(0.01525)	0.04742	(0.02982)	(0.00948)	(0.03072)	(0.00313)	(0.01545)
110	ERTX	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
111	ESTI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
112	ETWA	0.00014	(0.06196)	(0.00998)	(0.00948)	0.00053	(0.02149)	(0.01545)
113	FAST	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
114	FASW	(0.00986)	0.07314	(0.01569)	(0.02890)	(0.00937)	0.01299	(0.01545)
115	FISH	0.00014	0.04304	(0.02528)	(0.00948)	0.00053	0.01299	(0.01545)
116	FMII	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
117	FORU	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
118	FPNI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
119	GDWU	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
120	GDYR	0.00014	0.06304	(0.04569)	(0.00948)	(0.01181)	0.01299	(0.01545)
121	GEMA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
122	GGRM	0.00492	0.03447	0.01313	0.00903	0.00053	(0.00973)	(0.00614)
123	GJTL	(0.05159)	(0.08241)	0.06069	0.02898	(0.05502)	0.01299	0.00416
124	GMTD	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
125	GRIV	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
126	GSMF	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
127	HADE	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.04878)
128	HDTX	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
129	HERO	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
130	HEXA	0.00014	(0.03696)	0.08394	(0.80621)	(0.02366)	0.01299	(0.02371)
131	HITS	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)

132	HMSP	0.00014	0.06304	(0.06399)	0.03399	0.00053	(0.01082)	(0.01545)
133	IATG	0.06958	(0.02787)	(0.01712)	0.04607	0.00053	0.01299	(0.04176)
134	IDKM	(0.08407)	0.06304	(0.05719)	(0.06762)	(0.01181)	0.00049	(0.04076)
135	IGAR	0.00014	(0.02787)	0.00431	(0.00948)	0.00053	(0.03462)	(0.01545)
136	IKAI	0.00014	(0.07981)	0.06542	0.09052	(0.04492)	0.01299	(0.01545)
137	IKBI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
138	IMAS	0.00014	0.06304	(0.04569)	(0.12713)	(0.02613)	0.01299	(0.01545)
139	INAF	(0.04532)	(0.07981)	0.06542	0.04052	0.04815	0.01299	0.12092
140	INAI	(0.08320)	0.18425	(0.04569)	(0.00948)	0.00053	0.01299	0.03861
141	INCF	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
142	INCI	0.00014	0.06304	(0.08099)	(0.03387)	0.06303	0.01299	(0.01545)
143	INCO	(0.06653)	0.06304	0.07216	(0.01268)	0.00053	0.02581	(0.02494)
144	INDF	(0.03320)	(0.00592)	0.00369	(0.08007)	(0.01212)	(0.05111)	0.01195
145	INDR	(0.02234)	(0.00592)	(0.00866)	0.00242	(0.01123)	0.02490	(0.01545)
146	INDS	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
147	INDX	0.27286	(0.07981)	0.03764	(0.00948)	(0.07639)	0.01299	0.06789
148	INKP	(0.03908)	(0.07981)	0.04955	0.03399	(0.03072)	(0.00851)	0.01752
149	INTA	(0.01375)	(0.86654)	0.05431	(0.00948)	(0.09037)	0.11299	0.07546
150	INTD	0.00014	2.68804	0.07500	0.02128	(0.07409)	(0.01926)	(0.01545)
151	INTP	(0.02367)	(0.09143)	0.02161	0.04457	0.00908	(0.00395)	0.00180
152	ISAT	(0.01891)	0.04362	(0.01599)	0.00975	0.00053	(0.02474)	0.00416
153	ITTG	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
154	JAKA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
155	JECC	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
156	JHHD	0.00966	(0.06903)	0.00865	0.02144	(0.03947)	0.00258	0.00561
157	JKSW	0.08347	(0.01388)	(0.04569)	0.07385	0.00053	0.01299	(0.09237)
158	JPFA	0.00014	(0.09975)	0.14875	(0.05600)	0.04931	(0.08003)	(0.01545)
159	JPRS	(0.02160)	0.06304	(0.02347)	(0.00948)	(0.02120)	0.05744	(0.01545)
160	JRPT	0.00014	0.06304	(0.04569)	(0.09414)	0.04100	0.04077	(0.01545)
161	JSPT	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
162	JTPE	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
163	KAEF	(0.03212)	(0.03696)	(0.00866)	(0.00948)	0.00053	0.04871	(0.01545)
164	KARK	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
165	KARW	0.00014	0.06304	0.00807	(0.00948)	0.00053	0.01299	(0.01545)
166	KBLI	0.00014	0.06304	(0.04569)	0.06744	0.00053	0.01299	0.05598
167	KBLM	0.00014	0.13447	(0.04569)	(0.00948)	0.00053	0.01299	(0.08211)
168	KDSI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
169	KICI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
170	KJA	(0.04532)	(0.07981)	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
171	KKGI	0.00014	(0.11696)	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
172	KLBF	0.00014	0.00280	0.04405	(0.00948)	(0.02300)	(0.01110)	(0.00310)
173	KOMI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	0.55598
174	KONI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
175	KOPI	(0.09986)	(0.27029)	0.28764	(0.00948)	(0.12447)	0.01299	(0.01545)
176	KPIG	0.00014	0.06304	0.06542	(0.00948)	(0.19947)	0.01299	(0.07795)

177	KREN	(0.04153)	0.01956	(0.00024)	(0.00948)	0.00053	0.01299	(0.05892)
178	LAMI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
179	LION	(0.09986)	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
180	LMAS	0.00014	(0.06196)	0.02574	(0.00948)	(0.06613)	0.08442	(0.01545)
181	LMPI	(0.05869)	0.03179	(0.04569)	0.02277	(0.03072)	0.01299	(0.01545)
182	LMSH	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
183	LPBN	0.00672	0.05651	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
184	LPCK	0.00014	0.15000	(0.04569)	0.11052	0.07196	0.01299	(0.03211)
185	LPGI	(0.14570)	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
186	LPIN	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
187	LPKR	0.00014	0.05687	(0.04569)	(0.00327)	0.00053	0.01299	(0.01545)
188	LPLI	0.06680	(0.03071)	(0.06293)	0.00806	0.05226	(0.03619)	(0.01545)
189	LPPF	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
190	LPPS	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
191	LSIP	(0.04748)	(0.01196)	0.03539	0.02802	(0.01151)	0.03738	0.00836
192	LTLS	(0.03908)	(0.01859)	0.05431	(0.01959)	(0.01987)	(0.00784)	(0.00481)
193	MAMI	0.00014	(0.10362)	(0.04569)	0.29052	(0.07639)	0.01299	(0.01545)
194	MAMIP	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
195	MAPI	(0.02486)	0.06304	(0.06279)	(0.00948)	(0.00816)	0.00422	(0.03314)
196	MAYA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
197	MBAI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
198	MDLN	(0.02027)	(0.10362)	0.02931	(0.10251)	(0.05075)	(0.04106)	(0.01545)
199	MDRN	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
200	MEDC	0.06414	(0.01966)	0.02808	0.00578	0.00805	0.02046	(0.00804)
201	MEGA	0.00014	0.06304	(0.05125)	(0.02624)	0.00053	0.00731	(0.01545)
202	MERK	0.00014	0.02539	(0.04569)	(0.00948)	(0.02120)	0.01299	(0.01545)
203	META	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
204	MIRA	0.00014	0.16304	(0.22751)	0.10163	0.00053	(0.08701)	(0.01545)
205	MKDO	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
206	MLBI	0.00014	0.05855	(0.05021)	(0.00948)	0.00053	0.01299	(0.01545)
207	MLIA	0.04776	(0.11878)	(0.04569)	0.12940	(0.09703)	0.01299	(0.01545)
208	MLND	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
209	MLPL	(0.03017)	(0.06196)	0.02574	(0.00948)	0.00053	(0.02034)	(0.01545)
210	MPPA	0.00014	(0.01291)	0.05020	(0.00948)	(0.03697)	(0.01298)	0.02455
211	MRAT	0.01529	(0.04144)	(0.01236)	(0.00948)	(0.01559)	(0.00340)	0.00122
212	MREI	0.00014	(0.02267)	(0.01444)	0.08142	(0.08280)	0.01299	(0.01545)
213	MTDL	0.00014	(0.06196)	0.02574	(0.00948)	0.00053	0.01299	(0.08211)
214	MTFN	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
215	MTSM	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
216	MYOR	(0.01110)	0.01759	(0.04569)	(0.06901)	0.01319	0.00049	(0.01545)
217	MYRX	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
218	MYRXP	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
219	MYTX	(0.21198)	(0.05234)	0.17170	0.02623	0.00053	0.01299	(0.01545)
220	NIPS	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
221	NISP	0.00014	0.06304	(0.04569)	0.00163	(0.01045)	0.01299	(0.01545)

222	OMRE	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
223	PAFI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
224	PANR	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
225	PANS	0.00014	0.06304	(0.04569)	(0.02487)	0.00053	0.01299	(0.01545)
226	PBRX	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
227	PGAS	(0.00722)	0.03341	0.00011	0.03431	0.00753	(0.01478)	(0.04402)
228	PICO	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
229	PJAA	0.00014	(0.04565)	(0.00911)	(0.00948)	0.00053	0.01299	0.03161
230	PLAS	0.00014	0.05085	(0.04569)	0.00286	0.00053	0.01299	(0.01545)
231	PLIN	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
232	PNBN	0.00014	(0.05652)	0.01604	(0.04437)	0.00053	0.08528	0.00703
233	PNIN	(0.04986)	(0.04222)	0.03274	0.00870	0.00053	0.01299	0.03813
234	PNLF	(0.02689)	(0.02029)	0.01491	(0.03806)	0.02995	0.01299	(0.01545)
235	PNSE	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
236	POLY	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
237	POOL	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
238	PRAS	(0.10131)	(0.01760)	0.19992	0.07502	0.03950	0.01299	(0.02795)
239	PSDN	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
240	PTBA	(0.03212)	(0.00918)	(0.02773)	0.01404	(0.01671)	0.02469	(0.01545)
241	PTRO	0.00014	0.02138	(0.04569)	0.04486	0.00053	0.01299	(0.01545)
242	PTSP	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
243	PUDP	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
244	PWON	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
245	PWSI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
246	PYFA	0.00014	(0.11878)	(0.04569)	0.10163	0.00053	(0.08701)	0.09567
247	RALS	0.00014	0.01366	(0.00673)	0.01552	(0.02386)	0.02549	(0.00310)
248	RBMS	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
249	RDTX	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
250	RICY	0.00014	(0.12029)	(0.04569)	0.05174	0.15438	0.01299	0.15122
251	RIGS	0.01066	0.04221	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
252	RIMO	0.00014	(0.00839)	(0.04569)	(0.00948)	0.07746	0.01299	(0.01545)
253	RMBA	(0.04153)	0.10652	(0.08736)	(0.00948)	0.00053	0.01299	(0.01545)
254	RODA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
255	RYAN	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
256	SAFE	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
257	SAIP	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
258	SCCO	0.00014	0.06304	0.04955	(0.00948)	0.00053	0.01299	(0.01545)
259	SCMA	0.01365	(0.04362)	(0.06062)	0.09658	0.00053	0.01299	(0.01545)
260	SCPI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
261	SDPC	0.00014	(0.20362)	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
262	SHDA	0.00814	0.03923	(0.02130)	(0.00155)	0.00841	0.04424	(0.01545)
263	SHID	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
264	SIIP	(0.01741)	(0.06196)	(0.00488)	(0.00948)	(0.03868)	0.03340	(0.01545)
265	SIMA	0.00014	(0.05696)	(0.06842)	(0.07925)	0.00053	0.03799	(0.01545)
266	SIMM	0.00014	0.06304	(0.04569)	(0.00948)	(0.03072)	0.01299	(0.01545)

267	SIPD	0.00014	(0.12446)	0.10815	(0.07615)	0.07196	0.01299	0.05122
268	SKLT	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
269	SMAR	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
270	SMCB	(0.03357)	(0.06486)	0.03431	0.00286	0.01273	0.02504	0.00836
271	SMDM	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
272	SMDR	(0.01501)	0.01689	0.00269	(0.00948)	(0.00716)	0.01299	(0.00769)
273	SMGR	(0.00954)	0.04676	(0.00596)	(0.00948)	0.00690	0.00983	(0.01862)
274	SMMA	(0.05542)	(0.06931)	0.00515	0.07116	(0.04424)	0.05987	(0.01545)
275	SMPL	0.00014	0.06304	0.05108	(0.03890)	0.00053	0.01299	(0.01545)
276	SMRA	0.00014	(0.03334)	0.02097	(0.04698)	(0.03843)	0.02651	(0.01545)
277	SMSM	0.00014	0.00150	0.01988	(0.00948)	0.00053	0.01299	(0.01545)
278	SOBI	0.00014	0.03420	(0.05559)	0.01052	0.00053	(0.00661)	0.00455
279	SONA	0.00014	0.06304	(0.01121)	0.32385	0.00053	0.01299	(0.01545)
280	SPMA	(0.02367)	0.06304	(0.04569)	(0.00948)	(0.07264)	0.03931	(0.01545)
281	SQBB	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
282	SQBI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
283	SQMI	0.00014	(0.12446)	0.03123	(0.00948)	0.00053	0.01299	(0.01545)
284	SRSN	(0.12486)	0.06304	0.09716	(0.13448)	0.00053	0.01299	(0.01545)
285	SSIA	0.02716	(0.14748)	0.05431	(0.00948)	0.06114	0.01299	0.01313
286	SSTM	0.00014	(0.14664)	0.01553	(0.00948)	(0.05716)	0.01299	0.06619
287	STTP	0.00014	(0.00362)	(0.00998)	(0.00948)	0.00053	0.01299	(0.01545)
288	SUBA	(0.05869)	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
289	SUDI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
290	SUGI	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
291	SULI	0.00014	(0.00839)	(0.05668)	(0.00948)	(0.03280)	0.02449	(0.00408)
292	TBLA	0.00014	0.03804	(0.02005)	0.04052	0.00053	(0.08224)	(0.01545)
293	TBMS	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
294	TCID	0.00014	0.06304	(0.06653)	(0.00948)	0.00053	0.01299	(0.01545)
295	TEJA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
296	TFCO	0.00014	(0.10362)	0.07431	(0.00948)	0.00053	0.01299	(0.01545)
297	TGKA	0.00014	(0.83696)	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
298	TINS	0.00014	(0.07489)	0.12097	(0.00377)	(0.01083)	0.03598	(0.00421)
299	TIRA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
300	TIRT	0.00014	(0.06739)	0.15431	0.07385	(0.03793)	0.01299	(0.01545)
301	TKGA	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
302	TKIM	(0.02595)	(0.08874)	0.04904	0.01936	(0.00881)	0.02243	(0.00610)
303	TLKM	0.00014	0.03259	0.00666	0.01539	(0.02859)	0.03299	0.01397
304	TMAS	(0.01050)	(0.06599)	0.04073	0.01324	0.00053	0.01299	(0.04878)
305	TMPI	(0.05542)	(0.05460)	0.08764	(0.06831)	0.00053	(0.04951)	0.05122
306	TMPO	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	(0.22230)	0.06148
307	TOTO	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
308	TRIM	0.03139	(0.02787)	(0.01236)	(0.00948)	(0.03172)	(0.02034)	(0.01545)
309	TRST	0.14299	(0.06196)	0.02574	(0.04282)	0.00053	(0.02149)	0.02027
310	TRUS	0.00014	0.06304	(0.04569)	0.00664	0.00053	0.01299	0.01630
311	TSPC	(0.00780)	0.02304	(0.02903)	(0.02588)	0.00053	(0.02034)	(0.00682)

312	TURI	0.00014	0.03447	0.05725	(0.00948)	(0.09280)	0.01299	(0.01545)
313	ULTJ	0.00014	(0.01103)	0.11431	0.02500	(0.03280)	0.01299	(0.08441)
314	UNIC	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
315	UNIT	(0.06236)	0.29638	(0.07272)	(0.17615)	0.00053	0.01299	(0.01545)
316	UNSP	(0.02550)	0.03673	(0.03218)	(0.00948)	(0.03947)	0.04077	(0.00193)
317	UNTR	(0.04445)	(0.03696)	0.09505	(0.00299)	(0.02527)	(0.02674)	0.01214
318	UNVR	(0.02749)	0.06872	(0.06829)	(0.03261)	(0.01130)	(0.01096)	(0.02158)
319	VOKS	0.00014	0.06304	(0.01378)	(0.05072)	0.00053	0.01299	(0.01545)
320	WAPO	0.00014	0.06304	(0.18855)	(0.00948)	0.00053	0.01299	(0.01545)
321	WICO	0.00014	0.06304	(0.04569)	(0.00948)	0.00053	(0.23701)	(0.01545)
322	WOMF	0.00014	(0.03865)	(0.04569)	(0.00948)	(0.03720)	0.03260	(0.01545)
323	YULE	0.33347	0.06304	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)
324	ZBRA	0.00014	(0.01388)	(0.04569)	(0.00948)	0.00053	0.01299	(0.01545)



LAMPIRAN 8
PRESENTIL DARI 324 EMITEN YANG MENJADI
SAMPEL PENELITIAN

Frequencies Statistics

		FREQ	CAP
N	Valid	324	324
	Missing	0	0
Percentiles	20	124.0000	471757.0000
	40	1470.0000	1516101.0000
	60	9174.0000	4017738.0000
	80	29862.0000	15000000.0000

LAMPIRAN 9

PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN

PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN PRECENTIL 0 - 20

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	64	.0001	.00000(a)	.00000
PRE2	64	.0505	.11339	.01417
PRE1	64	-.0503	.02658	.00332
EVENT	64	-.0077	.01389	.00174
POST1	64	.0005	.00000(a)	.00000
POST2	64	.0114	.01250	.00156
POST3	64	-.0154	.00000(a)	.00000

a t cannot be computed because the standard deviation is 0.

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE2	3.566	63	.001	.0505	.0222	.0789
PRE1	-15.139	63	.000	-.0503	-.0569	-.0437
EVENT	-4.463	63	.000	-.0077	-.0112	-.0043
POST2	7.316	63	.000	.0114	.0083	.0146

PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN PRECENTIL 20 - 40

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0114	.05273	.00654
PRE2	65	.0873	.33220	.04120
PRE1	65	-.0324	.04884	.00606
EVENT	65	-.0008	.05064	.00628
POST1	65	-.0028	.01759	.00218
POST2	65	.0034	.04278	.00531
POST3	65	-.0160	.02273	.00282

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-1.738	64	.087	-.0114	-.0244	-.0017
PRE2	2.118	64	.038	.0873	.0050	.1696
PRE1	-5.357	64	.000	-.0324	-.0445	-.0203
EVENT	-.124	64	.902	-.0008	-.0133	.0118
POST1	-1.305	64	.197	-.0028	-.0072	.0015
POST2	.643	64	.522	.0034	-.0072	.0140
POST3	-5.683	64	.000	-.0160	-.0217	-.0104

PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN PRECENTIL 40 - 60

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0128	.06289	.00780
PRE2	65	.0132	.09076	.01126
PRE1	65	.0205	.33428	.04146
EVENT	65	-.0022	.04962	.00615
POST1	65	-.0054	.04021	.00499
POST2	65	.0113	.02035	.00252
POST3	65	-.0061	.07628	.00946

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-1.639	64	.016	.0128	-.0028	-.0284
PRE2	1.171	64	.246	.0132	-.0093	.0357
PRE1	.493	64	.624	.0205	-.0624	.1033
EVENT	-.363	64	.718	-.0022	-.0145	.0101
POST1	-1.090	64	.280	-.0054	-.0154	.0045
POST2	4.495	64	.000	.0113	.0063	.0164
POST3	-.642	64	.523	-.0061	-.0250	.0128

PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN PERCENTIL 60 - 80

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0045	.06252	.00776
PRE2	65	-.0277	.13043	.01618
PRE1	65	.0006	.06834	.00848
EVENT	65	-.0126	.11586	.01437
POST1	65	-.0099	.04639	.00575
POST2	65	.0134	.02924	.00363
POST3	65	-.0045	.04348	.00539

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-.582	64	.563	-.0045	-.0200	-.0110
PRE2	-1.711	64	.092	-.0277	-.0600	.0046
PRE1	.069	64	.945	.0006	-.0164	.0175
EVENT	-.878	64	.383	-.0126	-.0413	.0161
POST1	-1.712	64	.092	-.0099	-.0213	.0016
POST2	3.696	64	.000	.0134	.0062	.0206
POST3	-.831	64	.409	-.0045	-.0153	.0063

PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN PERCENTIL 80 - 100

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0208	.02414	.00299
PRE2	65	-.0165	.05383	.00668
PRE1	65	.0159	.04262	.00529
EVENT	65	.0247	.21391	.02653
POST1	65	-.0138	.02305	.00286
POST2	65	.0078	.03554	.00441
POST3	65	-.0079	.01607	.00199

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-6.935	64	.000	-.0208	-.0267	-.0148
PRE2	-2.469	64	.016	-.0165	-.0298	-.0031
PRE1	3.003	64	.004	.0159	.0053	.0264
EVENT	.932	64	.355	.0247	-.0283	.0777
POST1	-4.830	64	.000	-.0138	-.0195	-.0081
POST2	1.780	64	.080	.0078	-.0010	.0167
POST3	-3.971	64	.000	-.0079	-.0119	-.0039

**PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK 324 SAMPEL
BERDASARKAN FREKUENSI PERDAGANGAN**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	324	-.0048	.04850	.00269
PRE2	324	.0213	.17827	.00990
PRE1	324	-.0090	.15749	.00875
EVENT	324	.0003	.11370	.00632
POST1	324	-.0063	.03064	.00170
POST2	324	.0095	.03012	.00167
POST3	324	-.0100	.04128	.00229

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-1.767	323	.078	-.0048	-.0101	-.0005
PRE2	2.149	323	.032	.0213	.0018	.0408
PRE1	-1.033	323	.302	-.0090	-.0263	.0082
EVENT	.047	323	.963	.0003	-.0121	.0127
POST1	-3.702	323	.000	-.0063	-.0097	-.0030
POST2	5.667	323	.000	.0095	.0062	.0128
POST3	-4.347	323	.000	-.0100	-.0145	-.0055

LAMPIRAN 10

PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN KAPITALISASI PASAR

PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN KAPITALISASI PASAR DENGAN PERSENTIL 0 - 20

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	64	.0035	.07380	.00922
PRE2	64	.0778	.34328	.04291
PRE1	64	.0123	.33888	.04236
EVENT	64	-.0122	.04290	.00536
POST1	64	-.0083	.03878	.00485
POST2	64	.0059	.03682	.00460
POST3	64	-.0144	.02676	.00335

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	.385	63	.702	.0035	-.0149	.0220
PRE2	1.812	63	.075	.0778	-.0080	.1635
PRE1	.289	63	.773	.0123	-.0724	.0969
EVENT	-2.275	63	.026	-.0122	-.0229	-.0015
POST1	-1.704	63	.093	-.0083	-.0179	.0014
POST2	1.282	63	.204	.0059	-.0033	.0151
POST3	-4.319	63	.000	-.0144	-.0211	-.0078

**PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL
BERDASARKAN KAPITALISASI PASAR DENGAN PRECENTIL 20 - 40**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0035	.05163	.00640
PRE2	65	.0134	.13228	.01641
PRE1	65	-.0308	.05471	.00679
EVENT	65	.0042	.06224	.00772
POST1	65	-.0033	.02127	.00264
POST2	65	.0092	.03569	.00443
POST3	65	-.0151	.03176	.00394

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-.546	64	.587	-.0035	-.0163	.0093
PRE2	.819	64	.416	.0134	-.0193	.0462
PRE1	-4.535	64	.000	-.0308	-.0443	-.0172
EVENT	.543	64	.589	.0042	-.0112	.0196
POST1	-1.258	64	.213	-.0033	-.0086	.0020
POST2	2.071	64	.042	.0092	.0003	.0180
POST3	-3.845	64	.000	-.0151	-.0230	-.0073

**PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL
BERDASARKAN KAPITALISASI PASAR DENGAN PRECENTIL 40 - 60**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0033	.03865	.00479
PRE2	65	-.0020	.13012	.01614
PRE1	65	-.0155	.05862	.00727
EVENT	65	-.0011	.04274	.00530
POST1	65	-.0074	.04275	.00530
POST2	65	.0098	.02514	.00312
POST3	65	-.0091	.02908	.00361

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-.697	64	.488	-.0033	-.0129	.0062
PRE2	-.124	64	.902	-.0020	-.0342	.0302
PRE1	2.135	64	.037	-.0155	-.0301	-.0010
EVENT	-.215	64	.830	-.0011	-.0117	.0094
POST1	-1.397	64	.167	-.0074	-.0180	.0032
POST2	3.135	64	.003	.0098	.0035	.0160
POST3	-2.511	64	.015	-.0091	-.0163	-.0019

**PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL
BERDASARKAN KAPITALISASI PASAR DENGAN PRECENTIL 60 - 80**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	67	-.0052	.04121	.00503
PRE2	67	.0084	.05773	.00705
PRE1	67	-.0106	.05380	.00657
EVENT	67	-.0139	.10632	.01299
POST1	67	-.0052	.02504	.00306
POST2	67	.0141	.01571	.00192
POST3	67	-.0128	.02522	.00308

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-1.031	66	.306	-.0052	-.0152	.0049
PRE2	1.190	66	.238	.0084	-.0057	.0225
PRE1	-1.605	66	.113	-.0106	-.0237	.0026
EVENT	-1.070	66	.289	-.0139	-.0398	.0120
POST1	-1.709	66	.092	-.0052	-.0113	.0009
POST2	7.330	66	.000	.0141	.0102	.0179
POST3	-4.152	66	.000	-.0128	-.0189	-.0066

**PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK SAMPEL
BERDASARKAN KAPITALISASI PASAR DENGAN PRECENTIL 80 - 100**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	63	-.0155	.02060	.00260
PRE2	63	.0097	.04993	.00629
PRE1	63	.0001	.04129	.00520
EVENT	63	.0255	.21568	.02717
POST1	63	-.0074	.01805	.00227
POST2	63	.0083	.03289	.00414
POST3	63	.0020	.07319	.00922

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-5.975	62	.000	-.0155	-.0207	-.0103
PRE2	1.545	62	.127	.0097	-.0029	.0223
PRE1	.010	62	.992	.0001	-.0103	.0104
EVENT	.940	62	.351	.0255	-.0288	.0799
POST1	-3.251	62	.002	-.0074	-.0119	-.0028
POST2	1.995	62	.050	.0083	.0000	.0165
POST3	.214	62	.831	.0020	-.0165	.0204

**PENGUJIAN *ABNORMAL RETURN* DENGAN UJI T DUA SISI UNTUK 324 SAMPEL
BERDASARKAN KAPITALISASI PASAR**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	324	-.0048	.04850	.00269
PRE2	324	.0213	.17827	.00990
PRE1	324	-.0090	.15749	.00875
EVENT	324	.0003	.11370	.00632
POST1	324	-.0063	.03064	.00170
POST2	324	.0095	.03012	.00167
POST3	324	-.0100	.04128	.00229

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-1.767	323	.078	-.0048	-.0101	.0005
PRE2	2.149	323	.032	.0213	.0018	.0408
PRE1	-1.033	323	.302	-.0090	-.0263	.0082
EVENT	.047	323	.963	.0003	-.0121	.0127
POST1	-3.702	323	.000	-.0063	-.0097	-.0030
POST2	5.667	323	.000	.0095	.0062	.0128
POST3	-4.347	323	.000	-.0100	-.0145	-.0055

LAMPIRAN 11

PENGUJIAN CUMULATIVE ABNORMAL RETURN

DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN

PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN PRECENTIL 0 - 20

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	64	.0001	.00000(a)	.00000
PRE2	64	.0507	.11339	.01417
PRE1	64	.0004	.11344	.01418
EVENT	64	-.0074	.11329	.01416
POST1	64	-.0068	.11329	.01416
POST2	64	.0046	.11335	.01417
POST3	64	-.0109	.11335	.01417

a t cannot be computed because the standard deviation is 0.

One-Sample Test

Test Value = 0						
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE2	3.576	63	.001	.0507	.0224	.0790
PRE1	.027	63	.979	.0004	-.0280	.0287
EVENT	-.521	63	.604	-.0074	-.0357	.0209
POST1	-.483	63	.631	-.0068	-.0351	.0215
POST2	.324	63	.747	.0046	-.0237	.0329
POST3	-.766	63	.447	-.0109	-.0392	.0175

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI
UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN
PERCENTIL 20 - 40**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0114	.05273	.00654
PRE2	65	.0759	.33831	.04196
PRE1	65	.0435	.35215	.04368
EVENT	65	.0427	.35962	.04461
POST1	65	.0398	.35202	.04366
POST2	65	.0433	.35176	.04363
POST3	65	.0272	.35265	.04374

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-1.738	64	.087	-.0114	-.0244	.0017
PRE2	1.809	64	.075	.0759	-.0079	.1597
PRE1	.995	64	.323	.0435	-.0438	.1307
EVENT	.957	64	.342	.0427	-.0464	.1318
POST1	.913	64	.365	.0398	-.0474	.1271
POST2	.991	64	.325	.0433	-.0439	.1304
POST3	.623	64	.536	.0272	-.0601	.1146

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI
UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN
PERCENTIL 40 - 60**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	.0128	.06289	.00780
PRE2	65	.0260	.09058	.01123
PRE1	65	.0464	.36662	.04547
EVENT	65	.0442	.36824	.04568
POST1	65	.0388	.36710	.04553
POST2	65	.0501	.36215	.04492
POST3	65	.0440	.36817	.04567

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	1.639	64	.106	.0128	-.0028	.0284
PRE2	2.312	64	.024	.0260	-.0035	.0484
PRE1	1.021	64	.311	.0464	-.0444	.1373
EVENT	.968	64	.337	.0442	-.0471	.1354
POST1	.851	64	.398	.0388	-.0522	.1297
POST2	1.115	64	.269	.0501	-.0396	.1398
POST3	.964	64	.339	.0440	-.0472	.1353

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI
UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN
PERCENTIL 60 - 80**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0045	.06252	.00776
PRE2	65	-.0322	.14682	.01821
PRE1	65	-.0316	.12529	.01554
E VENT	65	-.0442	.15675	.01944
POST1	65	-.0541	.16690	.02070
POST2	65	-.0407	.15802	.01960
POST3	65	-.0452	.15709	.01948

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-.582	64	.563	-.0045	-.0200	.0110
PRE2	-1.768	64	.082	-.0322	-.0686	.0042
PRE1	-2.034	64	.046	-.0316	-.0627	-.0006
E VENT	-2.275	64	.026	-.0442	-.0831	-.0054
POST1	-2.612	64	.011	-.0541	-.0954	-.0127
POST2	-2.075	64	.042	-.0407	-.0798	-.0015
POST3	-2.317	64	.024	-.0452	-.0841	-.0062

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI
UNTUK SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN DENGAN
PERCENTIL 80 - 100**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0208	.02414	.00299
PRE2	65	-.0373	.05913	.00733
PRE1	65	-.0214	.05291	.00656
EVENT	65	.0034	.21894	.02716
POST1	65	-.0104	.22301	.02766
POST2	65	-.0026	.21169	.02626
POST3	65	-.0105	.21206	.02630

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-6.935	64	.000	-.0208	-.0267	-.0148
PRE2	-5.079	64	.000	-.0373	-.0519	-.0226
PRE1	-3.257	64	.002	-.0214	-.0345	-.0083
EVENT	.124	64	.902	.0034	-.0509	.0576
POST1	-.378	64	.707	-.0104	-.0657	.0448
POST2	-.099	64	.921	-.0026	-.0551	.0499
POST3	-.400	64	.691	-.0105	-.0631	.0420

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA
SISI UNTUK 324 SAMPEL BERDASARKAN FREKUENSI PERDAGANGAN**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	324	-.0048	.04850	.00269
PRE2	324	.0165	.18383	.01021
PRE1	324	.0075	.24172	.01343
EVENT	324	.0078	.26546	.01475
POST1	324	.0015	.26528	.01474
POST2	324	.0110	.26065	.01448
POST3	324	.0010	.26230	.01457

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-1.767	323	.078	-.0048	-.0101	.0005
PRE2	1.618	323	.107	.0165	-.0036	.0366
PRE1	.557	323	.578	.0075	-.0189	.0339
EVENT	.527	323	.598	.0078	-.0212	.0368
POST1	.100	323	.921	.0015	-.0275	.0305
POST2	.756	323	.450	.0110	-.0175	.0394
POST3	.068	323	.946	.0010	-.0277	.0297

LAMPIRAN 12

PENGUJIAN CUMULATIVE ABNORMAL RETURN

DENGAN UJI T DUA SISI UNTUK SAMPEL BERDASARKAN KAPITALISASI PASAR

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI
UNTUK SAMPEL BERDASARKAN KAPITALISASI PASAR DENGAN
PERCENTIL 0 - 20**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	64	.0035	.07380	.00922
PRE2	64	.0813	.35115	.04389
PRE1	64	.0936	.50270	.06284
EVENT	64	.0814	.50589	.06324
POST1	64	.0731	.50086	.06261
POST2	64	.0790	.49602	.06200
POST3	64	.0646	.49603	.06200

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	.385	63	.702	.0035	-.0149	.0220
PRE2	1.852	63	.069	.0813	-.0064	.1690
PRE1	1.489	63	.142	.0936	-.0320	.2191
EVENT	1.287	63	.203	.0814	-.0450	.2077
POST1	1.168	63	.247	.0731	-.0520	.1982
POST2	1.274	63	.207	.0790	-.0449	.2029
POST3	1.041	63	.302	.0646	-.0594	.1885

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI
UNTUK SAMPEL BERDASARKAN KAPITALISASI PASAR DENGAN
PERCENTIL 20 - 40**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0035	.05163	.00640
PRE2	65	.0099	.13211	.01639
PRE1	65	-.0208	.12132	.01505
EVENT	65	-.0166	.13651	.01693
POST1	65	-.0200	.14475	.01795
POST2	65	-.0108	.13806	.01712
POST3	65	-.0259	.13135	.01629

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-.546	64	.587	-.0035	-.0163	.0093
PRE2	.607	64	.546	.0099	-.0228	.0427
PRE1	-1.384	64	.171	-.0208	-.0509	.0092
EVENT	-.983	64	.329	-.0166	-.0505	.0172
POST1	-1.112	64	.270	-.0200	-.0558	.0159
POST2	-.630	64	.531	-.0108	-.0450	.0234
POST3	-1.592	64	.116	-.0259	-.0585	.0066

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI
UNTUK SAMPEL BERDASARKAN KAPITALISASI PASAR DENGAN
PERCENTIL 40 - 60**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	65	-.0033	.03865	.00479
PRE2	65	-.0053	.13414	.01664
PRE1	65	-.0209	.12667	.01571
EVENT	65	-.0220	.13455	.01669
POST1	65	-.0294	.13750	.01705
POST2	65	-.0197	.13922	.01727
POST3	65	-.0287	.14248	.01767

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-.697	64	.488	-.0033	-.0129	.0062
PRE2	-.321	64	.749	-.0053	-.0386	.0279
PRE1	-1.329	64	.189	-.0209	-.0523	.0105
EVENT	-1.319	64	.192	-.0220	-.0554	.0113
POST1	-1.725	64	.089	-.0294	-.0635	.0046
POST2	-1.138	64	.259	-.0197	-.0541	.0148
POST3	-1.624	64	.109	-.0287	-.0640	.0066

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI
UNTUK SAMPEL BERDASARKAN KAPITALISASI PASAR DENGAN
PERCENTIL 60 - 80**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	67	-.0052	.04121	.00503
PRE2	67	.0032	.06922	.00846
PRE1	67	-.0074	.05798	.00708
EVENT	67	-.0212	.11089	.01355
POST1	67	-.0265	.11509	.01406
POST2	67	-.0124	.11462	.01400
POST3	67	-.0252	.11682	.01427

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-1.031	66	.306	-.0052	-.0152	.0049
PRE2	.379	66	.706	.0032	-.0137	.0201
PRE1	-1.038	66	.303	-.0074	-.0215	.0068
EVENT	-1.568	66	.122	-.0212	-.0483	.0058
POST1	-1.882	66	.064	-.0265	-.0545	.0016
POST2	-.886	66	.379	-.0124	-.0404	.0156
POST3	-1.765	66	.082	-.0252	-.0537	.0033

**PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI
UNTUK SAMPEL BERDASARKAN KAPITALISASI PASAR DENGAN
PERCENTIL 80 - 100**

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	63	-.0155	.02060	.00260
PRE2	63	-.0058	.05914	.00745
PRE1	63	-.0057	.05036	.00634
EVENT	63	.0198	.21875	.02756
POST1	63	.0124	.22074	.02781
POST2	63	.0207	.20812	.02622
POST3	63	.0227	.21919	.02762

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-5.975	62	.000	-.0155	-.0207	-.0103
PRE2	-.776	62	.440	-.0058	-.0207	.0091
PRE1	-.904	62	.370	-.0057	-.0184	.0069
EVENT	.719	62	.475	.0198	-.0353	.0749
POST1	.446	62	.657	.0124	-.0432	.0680
POST2	.789	62	.433	.0207	-.0317	.0731
POST3	.820	62	.415	.0227	-.0325	.0779

PENGUJIAN CUMULATIVE ABNORMAL RETURN DENGAN UJI T DUA SISI UNTUK 324 SAMPEL BERDASARKAN KAPITALISASI PASAR

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
PRE3	324	-.0048	.04850	.00269
PRE2	324	.0165	.18383	.01021
PRE1	324	.0075	.24172	.01343
EVENT	324	.0078	.26546	.01475
POST1	324	.0015	.26528	.01474
POST2	324	.0110	.26065	.01448
POST3	324	.0010	.26230	.01457

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
PRE3	-1.767	323	.078	-.0048	-.0101	.0005
PRE2	1.618	323	.107	.0165	-.0036	.0366
PRE1	.557	323	.578	.0075	-.0189	.0339
EVENT	.527	323	.598	.0078	-.0212	.0368
POST1	.100	323	.921	.0015	-.0275	.0305
POST2	.756	323	.450	.0110	-.0175	.0394
POST3	.068	323	.946	.0010	-.0277	.0297