

PERNYATAAN KEASLIAN SKRIPSI

yang bertanda-tangan di bawah ini :

Nama : Sri Wahyuti

NIM : 98.30.3392

Fakultas : Ekonomi

Jurusan : Manajemen

yatakan bahwa skripsi ini adalah hasil karya saya sendiri. Apabila di kemudian hari
ditemukan adanya bukti plagiasi, manipulasi dan atau pemalsuan data maupun bentuk-
bentuk kecurangan yang lain, saya bersedia untuk menerima sanksi dari Fakultas
Ekonomi Universitas Katolik Soegijapranata Semarang.

Semarang, Februari 2002



(Sri Wahyuti)

LAMPIRAN 1 - PENGUMUMAN PERUSAHAAN YANG MENGALAMI
KENAIKAN EARNING

	NAMA SAHAM	KODE
0	Timah Tbk	TINS
	Bank BNI	BBNI
	Sarasa Nugraha	SRSN
	Mandom Indonesia	TCIP
	Internasional Nickel	INCO
	Multi Bintang Indonesia	MLBI
	Bayer Indonesia	BYSP
	Bank Niaga	BNGA
	Unilever Indonesia	UNVR
0	Matahari Putra Prima	MPPA
	Berlina	BRNA
2	Great River Internasional	GRIV
3	Kedaung Indah Can	KICI
4	Fast Food Indonesia	FAST
5	Indosia Visual Mandiri	IDSR
5	Siantar Top	STTP
7	Summit Plast Interbenua	SMPL
8	Dynaplast	DYNA
9	Sari Husada	SHDA
0	Suryainti Permata	SIIP
1	Bank NISP	NISP
2	Bank Danamon	BDMN
3	Citra Marga Nusapala Persada	CMNP
4	Dyviacom Intrabumi	DNET
5	Centris Multi Persada Pratama	CMPP
5	Alfa Retailindo	ALFA
7	Rimo Catur Lestari	RIMO

NO	NAMA SAHAM	KODE
28	Sepatu Bata	BATA
29	Bentoel Internasional Investama	RMBA
30	Rahayana Lestari Sentosa	RALS
31	Ultrajaya Milk Industry & Trading Company	ULTJ
32	Pan Brothers	PBRX
33	Rig Tenders Indonesia	RIGS
34	Davomas Abadi	DAVO
35	Asuransi Harta Aman Pratama	AIAP
36	Lion Metal Work	LION
37	Surya Intrindo Makmur	SIMM
38	Sucaco	SCCO
39	Tirta Mahakam	TIRT
40	Mustika Ratu	MRAT
41	Komatsu	KOMI
42	Aqua Golden Misissipi ✓	AQUA
43	Duta Pertiwi	DUTI
44	Bank Lippo	LPBN
45	Dharma Samudera Fishing Industries	DSFI
46	Duta Pertiwi Nusantara	DPNS
47	Semen Gresik	SMGR
48	Tunas Ridean	TURI
49	Antam (Aneka Tambang)	ANTM
50	HM Sampoerna	HMSP
51	BAT Indonesia	BATI
52	Tempo Scan Pasifik	TSPC
53	Bimantara Citra	BMTR
54	Bank Internasional Indonesia	BNII

LAMPIRAN 2 - PENGUMUMAN PERUSAHAAN YANG MENGALAMI
PENURUNAN EARNING

NO	NAMA SAHAM	KODE
1	Indofood Sukses Makmur ✓	INDF
2	Gudang Garam	GGRM
3	Asahimas Flat Glass	AMFG
4	Darya Varia Laboratoria	DVLA
5	Sumalindo Lestari Jaya	SULI
6	Jaya Real Property	JRPT
7	Lautan Luas	LTLS
8	Suparma	SPMA
9	Surya Dumai Industri	SUDI
10	Berlian Laju Tanker	BLTA
11	Indomobil Sukses Internasional	IMAS
12	Ever Shine Tex	ESTI
13	Alter Abadi	ALDI
14	Tripolyta Indonesia	TPIA
15	Argo Pantes	ARGO
16	Pudjiadi Prestige	PUDP
17	Bunas Finance Indonesia	BFIN
18	Asuransi Dayin Mitra	ASDM
19	Charoen Pokphand Indonesia	CPIN
20	Intraco Penta	INTA
21	Igar Jaya	IGAR
22	Tunas Baru Lampung ✓	TBLA
23	Bank Bali	BNLI
24	Kedawung Setia Industrial Ltd.	KDSI
25	Mulia Industrindo	MLIA
26	Trias Sentosa	TRST
27	Kabelindo Murni	KBLM
28	Indocement Tunggul Prakarsa	INTP
29	Suba Indah	SUBA
30	Kalbe Farma	KLBF
31	Langgeng Makmur Industri	LMPI
32	Surya Hidup Satwa	SIISA
33	Bakrie Sumatera Plantations	UNSP
34	Bakrie & Brothers	BNBR
35	Bank Dampac	BDPC
36	Central Proteinaprima	CPPR

NO	NAMA SAHAM	KODE
37	Surya Semesta Internusa	SSIA
38	Sumi Indo Kabel	IKBI
39	Cahaya Kalbar	CEKA
40	Tifico	TFCO
41	Indospring	INDS
42	Ricky Putra Globalindo	RICY
43	Ekadharna Tape Industries	EKAD
44	Tiga raksa Satria	TGKA
45	Asuransi Ramayana	ASRM
46	Surya Toto Indonesia	TOTO
47	Indofarina	INAF
48	Bank Buana Indonesia	BBLA
49	Suryamas Duta Makmur	SMDM
50	Alumindo Light Metal Industry	ALMI
51	Plaza Indonesia Realty	PLIN
52	Citra Tubindo	CTBN
53	Indal Aluminium Industry	INAI
54	Petrosea	PTRO
55	Roda Vivalex	RDTX
56	Trimegah Securities	TRIM
57	Samudra Indonesia	SMDR
58	Jaya Pari Steel Corp.	JPRS
59	Maskapai Reasuransi Indonesia	MREI
60	Asioplast Industries	APLI
61	Jakarta Setiabudi	JSPT
62	Astra Graphia	ASGR
63	Astra Otopart	AUTO
64	Astra Agro Lestari	AALI
65	United Tractors	UNTR
66	Dankos Laboratories	DNKS
67	Enseval Putera Megatrading	EPMT
68	Barito Pasific Timber	BRPT
69	Fajar Surya Wisesa	FASW
70	Sierad Produce	SIPD
71	Bank Universal	BUNI

LAMPIRAN 3 - DAFTAR INDEKS HARGA SAHAM GABUNGAN HARIAN DAN HARGA SAHAM HARIAN PADA PENGUMUMAN KENAIKAN EARNING

NO	KODE	-4		-3		-2		-1	
		IHSG	HARGA	IHSG	IIARGA	IHSG	IIARGA	IHSG	HARGA
1	TINS	437.030	1700	438.646	1700	432.150	1800	443.308	1800
2	BBNI	371.472	75	369.303	75	375.180	75	381.773	75
3	SRSIH	363.182	900	371.472	900	369.303	900	375.180	900
4	TCIP	367.142	2575	360.449	2500	369.075	2400	363.182	2400
5	INCO	380.515	7100	367.142	7100	360.449	7050	369.075	7000
6	MLBI ✓	386.863	24000	380.515	24000	367.142	24000	360.449	24000
7	BYSP	389.193	8750	386.863	8750	380.515	8750	367.142	8800
8	BNGA	385.906	70	329.193	65	386.863	65	380.515	65
9	UNVR	396.611	17250	385.906	16100	389.193	16600	386.863	17250
0	MPPA	426.127	475	431.518	485	430.550	485	428.036	495
1	BRNA	348.099	725	353.181	725	351.336	725	351.562	725
2	GRIV	348.099	500	353.181	500	351.336	525	351.562	525
3	KICI	348.099	315	353.181	340	351.336	330	351.562	315
4	FAST ✓	348.099	775	353.181	775	351.336	775	351.562	775
5	INDR	348.099	525	353.181	575	351.336	600	351.562	600
6	STTP ✓	348.099	925	353.181	950	351.336	975	351.562	950
7	SMPPL	348.099	1550	353.181	1550	351.336	1550	351.562	1525
8	DYNA	348.099	495	353.181	505	351.336	500	351.562	500
9	SIIDA ✓	348.099	5200	353.181	5200	351.336	5200	351.562	5200
0	SIIP	348.099	100	353.181	105	351.336	105	351.562	105
1	NISP	348.099	185	353.181	185	351.336	185	351.562	185
2	BDMN	348.099	30	353.181	35	351.336	35	351.562	35
3	CMNP	348.099	385	353.181	385	351.336	390	351.562	385
4	DNET	348.099	190	353.181	195	351.336	195	351.562	205
5	CMPP	346.407	425	348.099	425	353.181	425	351.336	425
6	ALFA	346.407	1150	348.099	1100	353.181	1125	351.336	1125
7	RIMO	346.407	200	348.099	210	353.181	210	351.336	220

KODE	0		1		2		3	
	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA
TINS	428.303	1825	424.030	1825	426.127	1900	431.518	1925
BBNI	381.050	75	428.363	80	424.030	80	426.127	85
SRSN	381.773	900	381.050	900	428.363	900	424.030	900
TCIP	371.472	2450	369.303	2475	375.180	2475	371.773	2475
INCO	363.182	7000	371.472	7050	369.303	7000	375.180	7300
MLBI ✓	369.075	24000	363.182	24000	371.472	24000	369.303	24000
BYSP	360.449	8800	369.075	7000	363.182	8500	371.472	8500
BNGA	367.142	65	360.449	65	369.075	60	363.182	65
UNVR	380.515	16700	367.142	16600	360.449	15900	369.075	15700
MPPA	414.106	495	396.611	485	385.906	465	389.193	455
BRNA	358.232	725	362.228	850	362.722	875	371.939	875
GRIV	358.232	550	362.228	550	362.722	500	371.939	500
KICI	358.232	315	362.228	315	362.722	340	371.939	380
FAST ✓	358.232	775	362.228	775	362.722	775	371.939	775
IDSR	358.232	600	362.228	600	362.722	600	371.939	600
STTP ✓	358.232	950	362.228	975	362.722	975	371.939	1100
SMPL	358.232	1525	362.228	1550	362.722	1550	371.939	1650
DYNA	358.232	475	362.228	500	362.722	500	371.939	475
SHDA ✓	358.232	5200	362.228	5200	362.722	5200	371.939	5200
SHP	358.232	105	362.228	105	362.722	115	371.939	120
NISP	358.232	185	362.228	185	362.722	185	371.939	180
BDMN	358.232	30	362.228	30	362.722	35	371.939	35
CMNP	358.232	395	362.228	405	362.722	440	371.939	415
DNET	358.232	205	362.228	205	362.722	205	371.939	210
CMPP	351.562	425	358.232	425	362.228	305	362.722	305
ALFA	351.562	1125	358.232	1150	362.228	1150	362.722	1175
RIMO	351.562	220	358.232	250	362.228	255	362.722	260

KODE	-4		-3		-2		-1	
	IISG	HARGA	IISG	HARGA	IISG	IIARGA	IISG	IIARGA
BATA	346.407	12950	348.099	12950	353.181	12950	351.336	12000
RMBA	346.407	120	348.099	115	353.181	120	351.336	120
RALS	346.407	2325	348.099	2350	353.181	2375	351.336	2400
ULTJ	346.407	210	348.099	220	353.181	225	351.336	250
PBRX	346.407	1400	348.099	1400	353.181	1400	351.336	1400
RIGS	346.407	2750	348.099	2750	353.181	2800	351.336	2800
DAVO	346.407	210	348.099	235	353.181	240	351.336	245
AILAP	346.407	1100	348.099	1100	353.181	1100	351.336	1100
LION	342.858	550	346.407	575	348.099	575	353.181	575
SIMM	342.858	1975	346.407	1950	348.099	1925	353.181	2000
SCCO	342.858	900	346.407	900	348.099	900	353.181	900
TIRT	342.858	195	346.407	200	348.099	195	353.181	200
MRAT	349.308	900	342.858	925	346.407	950	348.099	900
KOMI	349.308	900	342.858	950	346.407	925	348.099	850
AQUA	356.230	15000	349.308	15000	342.858	15000	346.407	15000
DUTI	356.230	340	349.308	340	342.858	330	346.407	340
LPBN	356.230	40	349.308	40	342.858	40	346.407	35
DSFI	356.230	625	349.308	575	342.858	600	346.407	575
DPNS	363.211	425	360.037	425	356.230	430	349.308	420
SMGR	362.276	4375	369.197	4375	367.156	4350	365.983	4350
TURI	372.653	1275	367.408	1275	362.468	1225	364.343	1200
ANTM	372.653	875	367.408	825	362.468	825	364.343	825
HMSP	372.653	11900	367.408	11800	362.468	12000	364.343	11800
BATI	375.032	9900	372.653	9800	367.408	9900	362.468	9950
TSPC	375.032	2600	372.653	2625	367.408	2625	362.468	2650
BMTR	369.303	120	375.180	120	381.773	125	381.050	120
BNI	362.228	25	362.722	30	371.939	25	375.558	25

KODE	0		1		2		3	
	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA
BATA	351.562	12000	358.232	12950	362.228	13100	362.722	13600
UMBA	351.562	120	358.232	120	362.228	120	362.722	125
RALS	351.562	2400	358.232	2525	362.228	2625	362.722	2575
ULTJ ✓	351.562	250	358.232	275	362.228	280	362.722	300
PBRX	351.562	1400	358.232	1400	362.228	1400	362.722	1400
RIGS	351.562	2800	358.232	3100	362.228	3200	362.722	3100
DAVO	351.562	245	358.232	250	362.228	225	362.722	220
AHAP	351.562	1100	358.232	1100	362.228	1100	362.722	1200
LION	351.336	575	351.562	600	358.232	600	362.228	625
SIMM	351.336	1975	351.562	1925	358.232	1950	362.228	1975
SCCO	351.336	900	351.562	900	358.232	900	362.228	900
TIRT	351.336	200	351.562	200	358.232	210	362.228	215
MRAT	353.181	950	351.336	1000	351.562	1025	358.232	1025
KOMI	353.181	875	351.336	925	351.562	925	358.232	925
AQUA ✓	348.099	15000	353.181	15000	351.336	15000	351.562	15000
DUTI	348.099	325	353.181	325	351.336	325	351.562	325
LPBN	348.099	35	353.181	35	351.336	40	351.562	40
DSFI	348.099	575	353.181	575	351.336	575	351.562	550
DPNS	342.858	430	346.407	425	348.099	430	353.181	430
SMGR	363.211	4325	360.037	4325	356.230	4350	349.308	4300
TURI	362.276	1275	369.197	1250	367.156	1250	365.983	1300
ANTM	362.276	875	369.197	850	367.156	850	365.983	825
HMSP	362.276	11775	369.197	11750	367.156	11700	365.983	11500
BATI	364.343	9900	362.276	9900	369.197	9900	367.156	9800
TSPC	364.343	2675	362.276	2625	369.197	2625	367.156	2650
BMTR	375.032	120	372.653	130	367.408	130	362.468	135
BNII	372.974	25	372.111	30	369.033	25	370.359	25

PIRAN 4 - DAFTAR INDEKS HARGA SAHAM GABUNGAN HARIAN DAN HARGA SAHAM HARIAN PADA PENGUMUMAN PENURUNAN EARNING

KODE	-4		-3		-2		-1	
	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA
INDF√	433.681	1000	439.903	975	437.030	1075	438.646	1025
GGRM	371.472	11000	369.303	11700	375.180	12050	381.773	12550
AMFG	430.550	675	428.036	700	414.106	700	396.611	675
DVLA	438.646	470	432.150	485	433.308	485	428.303	485
SULI	348.099	100	346.712	100	351.336	100	351.562	100
JRPT	348.099	380	353.181	380	351.336	375	351.562	375
LTLS	348.099	255	353.181	255	351.336	250	351.562	260
SPMA	348.099	80	353.181	80	351.336	80	351.562	80
SUDI	348.099	250	353.181	250	351.336	250	351.562	250
BLTA	348.099	925	353.181	950	351.336	950	351.562	950
IMAS	348.099	825	353.181	825	351.336	825	351.562	825
ESTI	348.099	225	353.181	225	351.336	225	351.562	220
ALDI	348.099	70	353.181	65	351.336	65	351.562	70
TPIA	348.099	1100	353.181	1100	351.336	1100	351.562	1100
ARGO	348.099	825	353.181	825	351.336	825	351.562	825
PUDP	348.099	95	353.181	95	351.336	95	351.562	95
BFIN	348.099	120	353.181	120	351.336	120	351.562	120
ASDM	348.099	300	353.181	235	351.336	235	351.562	235
CPIN	348.099	475	353.181	470	351.336	475	351.562	490
INTA	348.099	300	353.181	300	351.336	300	351.562	305
IGAR	348.099	65	353.181	70	351.336	70	351.562	70
TBLA√	348.099	1300	353.181	1100	351.336	1100	351.562	1000
BNLI	348.099	50	353.181	45	351.336	45	351.562	40
KDSI	348.099	330	353.181	330	351.336	350	351.562	350
MLIA	348.099	250	353.181	245	351.336	245	351.562	245
TRST	348.099	55	353.181	60	351.336	55	351.562	60
KBLM	348.099	215	353.181	175	351.336	200	351.562	210
INTP	348.099	1000	353.181	1075	351.336	1075	351.562	1025
SUBA	348.099	40	353.181	50	351.336	50	351.562	50
KLBF	348.099	200	353.181	195	351.336	195	351.562	195
LMPI	348.099	85	353.181	85	351.336	85	351.562	95
SIISA	348.099	400	353.181	400	351.336	400	351.562	400
UNSP	348.099	195	353.181	195	351.336	210	351.562	210
BNBR	348.099	30	353.181	25	351.336	30	351.562	30

KODE	0		1		2		3	
	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA
INDF ✓	432.150	1025	443.308	975	428.303	975	424.030	925
GGRM	428.363	14050	424.030	13950	426.127	13750	431.518	13900
AMFG	385.906	625	389.193	625	386.863	625	380.515	625
DVLA	424.030	485	426.127	485	431.518	485	480.550	465
SULI	358.232	100	362.228	105	362.722	105	371.939	105
JRPT	358.232	375	362.228	380	362.722	390	371.939	390
LTLS	358.232	255	362.228	260	362.722	265	371.939	265
SPMA	358.232	80	362.228	80	362.722	80	371.939	80
SUDI	358.232	250	362.228	250	362.722	250	371.939	250
BLTA	358.232	975	362.228	975	362.722	975	371.939	950
IMAS	358.232	825	362.228	825	362.722	825	371.939	825
ESTI	358.232	220	362.228	215	362.722	220	371.939	215
ALDI	358.232	70	362.228	70	362.722	75	371.939	70
TPIA	358.232	1100	362.228	1100	362.722	1100	371.939	1100
ARGO	358.232	825	362.228	825	362.722	825	371.939	825
PUDP	358.232	95	362.228	100	362.722	100	371.939	100
BFIN	358.232	120	362.228	120	362.722	120	371.939	120
ASDM	358.232	285	362.228	300	362.722	345	371.939	370
CPIN	358.232	480	362.228	490	362.722	495	371.939	500
INTA	358.232	305	362.228	305	362.722	305	371.939	345
IGAR	358.232	70	362.228	85	362.722	80	371.939	80
TBLA ✓	358.232	875	362.228	900	362.722	1000	371.939	1000
BNLI	358.232	40	362.228	45	362.722	45	371.939	45
KDSI	358.232	350	362.228	350	362.722	350	371.939	400
MLIA	358.232	245	362.228	245	362.722	245	371.939	250
TRST	358.232	60	362.228	55	362.722	60	371.939	65
KBLM	358.232	210	362.228	210	362.722	200	371.939	200
INIP	358.232	1075	362.228	1100	362.722	1350	371.939	1225
SUBA	358.232	50	362.228	45	362.722	55	371.939	50
KLBF	358.232	205	362.228	220	362.722	220	371.939	220
LMPI	358.232	95	362.228	95	362.722	120	371.939	110
SHSA	358.232	400	362.228	400	362.722	400	371.939	400
UNSP	358.232	205	362.228	205	362.722	195	371.939	205
BNBR	358.232	30	362.228	35	362.722	30	371.939	30

KODE	-4		-3		-2		-1	
	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA	IHSG	HARGA
BDFC	348.099	700	353.181	700	351.336	700	351.562	700
CPFR	348.099	255	353.181	270	351.336	270	351.562	270
SSIA	348.099	130	353.181	125	351.336	130	351.562	135
IKBI	348.099	575	353.181	575	351.336	575	351.562	575
CEKA	348.099	200	353.181	200	351.336	205	351.562	200
TFCO	348.099	375	353.181	375	351.336	375	351.562	375
INDS	348.099	650	353.181	650	351.336	650	351.562	650
RICY	348.099	205	353.181	205	351.336	200	351.562	205
EKAD	346.407	500	348.099	500	353.181	525	351.336	500
TGKA	346.407	2850	348.099	2850	353.181	2850	351.336	2850
ASRM	346.407	600	348.099	600	353.181	600	351.336	600
TOTO	346.407	5500	348.099	5500	353.181	5500	351.336	5500
INAF	346.407	180	348.099	225	353.181	215	351.336	215
BBLA	346.407	650	348.099	650	353.181	650	351.336	650
SMDM	346.407	50	348.099	50	353.181	50	351.336	50
ALMI	346.407	575	348.099	575	353.181	575	351.336	575
PLIN	346.407	1600	348.099	1600	353.181	1600	351.336	1600
CTBN	346.407	9150	348.099	9150	353.181	9150	351.336	9150
INAI	346.407	320	348.099	320	353.181	320	351.336	240
PTRO	346.407	1000	348.099	1050	353.181	1150	351.336	1150
RDTX	342.858	975	346.407	975	348.099	900	353.181	900
TRIM	342.858	180	346.407	185	348.099	185	353.181	190
SMDR	342.858	1600	346.407	1575	348.099	1575	353.181	1475
JPRS	342.858	120	346.407	120	348.099	120	353.181	120
MREJ	349.308	185	342.858	185	346.407	180	348.099	180
APLI	349.308	50	342.858	55	346.407	55	348.099	45
JSPT	363.211	1100	360.037	1100	356.230	1100	349.308	1000
ASGR	365.983	225	363.211	220	360.037	210	356.230	200
AUFO	367.156	1425	365.983	1400	363.211	1325	360.037	1300
AALI	369.197	625	367.156	625	365.983	575	363.211	600
UNTR	381.773	345	381.050	325	375.032	350	372.653	350
DNKS	375.180	575	381.773	525	381.050	550	375.032	575
EPMT	353.181	240	351.336	235	351.562	220	358.232	225
BRPT	353.181	60	351.336	65	351.562	65	358.232	65
FASW	358.232	370	362.228	380	362.722	390	371.939	395
SIPD	362.228	65	362.722	65	371.939	65	375.558	65
BUNI	362.722	30	371.939	25	375.558	25	372.974	25

KODE	0		1		2		3	
	IHSK	HARGA	IHSK	HARGA	IHSK	HARGA	IHSK	HARGA
BDPC	358.232	700	362.228	700	362.722	700	371.939	700
CPPR	358.232	300	362.228	300	362.722	300	371.939	300
SSIA	358.232	135	362.228	135	362.722	135	371.939	135
IKBI	358.232	575	362.228	575	362.722	575	371.939	575
CEKA ^v	358.232	200	362.228	200	362.722	230	371.939	230
TFCO	358.232	375	362.228	375	362.722	375	371.939	375
INDS	358.232	650	362.228	650	362.722	650	371.939	650
RICY	358.232	200	362.228	200	362.722	195	371.939	195
EKAD	351.562	500	358.232	500	362.228	525	362.722	525
TGKA	351.562	2850	358.232	2850	362.228	2850	362.722	2850
ASRM	351.562	600	358.232	600	362.228	600	362.722	375
TOTO	351.562	5500	358.232	5500	362.228	5500	362.722	5500
INAF	351.562	215	358.232	215	362.228	220	362.722	220
BBIA	351.562	650	358.232	675	362.228	675	362.722	675
SMDM	351.562	50	358.232	50	362.228	55	362.722	55
ALMI	351.562	575	358.232	550	362.228	550	362.722	550
PLIN	351.562	1600	358.232	1600	362.228	1600	362.722	1600
CTBN ^j	351.562	9150	358.232	9150	362.228	9150	362.722	9150
INAI	351.562	240	358.232	235	362.228	235	362.722	250
PTRO	351.562	1150	358.232	1150	362.228	1150	362.722	1150
RDTX	351.336	900	351.562	900	358.232	900	362.228	900
TRIM	351.336	190	351.562	200	358.232	200	362.228	230
SMDR	351.336	1500	351.562	1575	358.232	1575	362.228	1525
JPRS	351.336	120	351.562	130	358.232	120	362.228	120
MREI	353.181	180	351.336	175	351.562	175	358.232	175
APLI	353.181	50	351.336	50	351.562	50	358.232	55
JSPT	342.858	1000	346.407	1000	348.099	1000	353.181	1100
ASGR	349.308	195	342.858	175	346.407	150	348.099	155
AUTO	356.230	1300	349.308	1300	342.858	1250	346.407	1150
AALI	360.037	575	356.230	550	349.308	550	342.858	525
UNTR	367.408	355	362.468	360	364.343	365	362.276	375
DNKS	372.653	525	367.408	525	362.468	550	364.343	575
EPMT	362.228	235	362.722	220	371.939	210	375.558	215
BRPT	362.228	65	362.722	65	371.939	75	375.558	80
FASW	375.558	395	372.974	380	372.111	395	369.033	400
SIPD	372.974	80	372.111	75	369.033	80	370.359	85
BUNJ	372.111	30	369.033	25	370.359	25	368.282	30

LAMPIRAN 5 - RETURN INDIVIDUAL DI SETIAP PERIODE JENDELA (Rit) PADA
PENGUMUMAN KENAIKAN EARNING

id	TINS	BBNI	SRSN	TCIP	INCO	MLBI	BYSP	BNGA	UNVR	MPPA	BRNA
	0	0	0	-0.029	0	0	0	-0.071	-0.067	0.021	0
	0.059	0	0	-0.040	-0.007	0	0	0	0.031	0	0
	0	0	0	0	-0.007	0	0.006	0	0.039	0.021	0
	0.014	0	0	0.021	0	0	0	0	-0.032	0	0
	0	0.067	0	0.010	0.007	0	-0.205	0	-0.006	-0.020	0.172
	0.041	0	0	0	-0.007	0	0.214	-0.077	-0.042	-0.041	0.029
	0.013	0.063	0	0	0.043	0	0	0.083	-0.013	-0.022	0

id	GRIV	KICI	FAST	IDSR	STTP	SMPL	DYNA	SHDA	SIIP	NISP	BDMN
	0	0.079	0	0.095	0.027	0	0.020	0	0.050	0	0.167
	0.050	-0.029	0	0.043	0.026	0	-0.010	0	0	0	0
	0	-0.045	0	0	-0.026	-0.016	0	0	0	0	0
	0.048	0	0	0	0	0	-0.050	0	0	0	-0.143
	0	0	0	0	0.026	0.016	0.053	0	0	0	0
	-0.091	0.079	0	0	0	0	0	0	0.095	0	0.167
	0	0.118	0	0	0.128	0.065	-0.050	0	0.043	-0.027	0

id	CMNP	DNET	CMPP	ALFA	RIMO	BATA	RMBA	RAIS	ULTJ	PBRX	RIGS
	0	0.026	0	-0.043	0.050	0	-0.042	0.011	0.048	0	0
	0.013	0	0	0.023	0	0	0.043	0.011	0.023	0	0.018
	-0.013	0.051	0	0	0.048	-0.073	0.000	0.011	0.111	0	0
	0.026	0	0	0	0	0	0	0	0	0	0
	0.025	0	0	0.022	0.136	0.079	0	0.052	0.100	0	0.107
	0.086	0	-0.282	0	0.020	0.012	0	0.040	0.018	0	0.032
	-0.057	0.024	0	0.022	0.020	0.038	0.042	-0.019	0.071	0	-0.031

DAVO	AHAP	LION	SIMM	SCCO	TIRT	MRAT	KOMI	AQUA	DUTI	LPBN
0.119	0	0.045	0.045	-0.013	0	0.028	0.056	0	0	0
0.021	0	0	0	-0.013	0	0.027	-0.026	0	-0.029	0
0.021	0	0	0	0.039	0	-0.053	-0.081	0	0.030	-0.125
0.000	0	0	0	-0.013	0	0.056	0.029	0	-0.044	0
0.020	0	0.043	0.043	-0.025	0	0.053	0.057	0	0	0
-0.100	0	0	0	0.013	0	0.025	0	0	0	0.143
-0.022	0.091	0.091	0.042	0.013	0	0	0	0	0	0

DSFI	DPNS	SMGR	TURI	ANTM	HMSF	BATI	TSPC	BMTR	BNI
-0.080	0	0	0	-0.057	-0.008	-0.010	0.010	0	0.200
0.043	0.012	-0.006	-0.039	0	0.017	0.010	0	0.042	-0.167
-0.042	-0.023	0	-0.020	0	-0.017	0.005	0.010	-0.040	0
0	0.024	-0.006	0.063	0.061	-0.002	-0.005	0.009	0	0
0	-0.012	0	-0.020	-0.029	-0.002	0	-0.019	0.083	0.200
0	0.012	0.006	0	0	-0.004	0	0	0	-0.167
-0.043	0	-0.011	0.040	-0.029	-0.017	-0.010	0.010	0.038	0

er : data sekunder yang diolah

LAMPIRAN 6 - RETURN INDIVIDUAL DI SETIAP PERIODE JENDELA (Rit) PADA
PENGUMUMAN PENURUNAN EARNING

Periode jendela	INDF	GGRM	AMFG	DVLA	SULI	JRPT	LTLS	SPMA	SUDI
-3	-0.025	0.064	0.037	0.032	0	0	0	0	0
-2	0.103	0.030	0	0	0	-0.013	-0.020	0	0
-1	-0.047	0.041	-0.036	0	0	0	0.040	0	0
0	0	0.120	-0.074	0	0	0	-0.019	0	0
1	-0.049	-0.007	0	0	0.050	0.013	0.020	0	0
2	0	-0.014	0	0	0	0.026	0.019	0	0
3	-0.051	0.011	0	-0.041	0	0	0	0	0

Periode jendela	BLTA	IMAS	ESTI	ALDI	TPIA	ARGO	PUDP	BFIN	ASDM
-3	0.027	0	0	-0.071	0	0	0	0	-0.217
-2	0	0	0	0	0	0	0	0	0
-1	0	0	-0.022	0.077	0	0	0	0	0
0	0.026	0	0	0	0	0	0	0	0.213
1	0	0	-0.023	0	0	0	0.053	0	0.053
2	0	0	0.023	0.071	0	0	0	0	0.150
3	-0.026	0	-0.023	-0.067	0	0	0	0	0.072

Periode jendela	CPIN	INTA	IGAR	TBLA	BNLI	KDSI	MLIA	TRST	KBLM
-3	-0.011	0	0.077	-0.154	-0.100	0	-0.020	0.091	-0.186
-2	0.011	0	0	0	0	0.061	0	-0.083	0.143
-1	0.032	0.017	0	-0.091	-0.111	0	0	0.091	0.050
0	-0.020	0	0	-0.125	0	0	0	0	0
1	0.021	0	0.214	0.029	0.125	0	0	-0.083	0
2	0.010	0	-0.059	0.111	0	0	0	0.091	-0.048
3	0.010	0.131	0	0	0	0.143	0.020	0.083	0

eriod jend	INTP	SUBA	KLBF	LMPI	SHSA	UNSP	BNBR	BDPC	CPPR
-3	0.075	0.250	-0.025	0	0	0	-0.167	0	0.059
-2	0	0	0	0	0	0.077	0.200	0	0
-1	-0.047	0	0	0.118	0	0	0	0	0
0	0.049	0	0.051	0	0	-0.024	0	0	0.111
1	0.023	-0.100	0.073	0	0	0	0.167	0	0
2	0.227	0.222	0	0.263	0	-0.049	-0.143	0	0
3	-0.093	-0.091	0	-0.083	0	0.051	0	0	0

eriod jend	SSIA	IKBI	CEKA	TFCO	INDS	RICY	EKAD	TGKA	ASRM
-3	-0.038	0	0	0	0	0	0	0	0
-2	0.040	0	0.025	0	0	-0.024	0.050	0	0
-1	0.038	0	-0.024	0	0	0.025	-0.048	0	0
0	0	0	0	0	0	-0.024	0	0	0
1	0	0	0	0	0	0	0	0	0
2	0	0	0.150	0	0	-0.025	0.050	0	0
3	0	0	0	0	0	0	0	0	-0.375

Period jend	TOTO	INAF	BBIA	SMDM	ALMI	PLIN	CTBN	INAI	PTRO
-3	0	0.250	0	0	0	0	0	0	0.050
-2	0	-0.044	0	0	0	0	0	0	0.095
-1	0	0	0	0	0	0	0	-0.250	0
0	0	0	0	0	0	0	0	0	0
1	0	0	0.038	0	-0.043	0	0	-0.021	0
2	0	0.023	0	0.100	0	0	0	0	0
3	0	0	0	0	0	0	0	0.064	0

eriod jend	RDTX	TRIM	SMDR	JPRS	MREI	APLI	JSPT	ASGR	AUTO
-3	0	0.028	-0.016	0	0	0.100	0	-0.022	-0.018
-2	-0.077	0	0	0	-0.027	0	0	-0.045	-0.054
-1	0	0.027	-0.063	0	0	-0.182	-0.091	-0.048	-0.019
0	0	0	0.017	0	0	0.111	0	-0.025	0
1	0	0.053	0.050	0.083	-0.028	0	0	-0.103	0
2	0	0	0	-0.077	0	0	0	-0.143	-0.038
3	0	0.150	-0.032	0	0	0.100	0.100	0.033	-0.080

eriod jend	AALI	UNTR	DNKS	EPMT	BRPT	FASW	SIPD	BUNI
-3	0	-0.058	-0.087	-0.021	0.083	0.027	0	-0.167
-2	-0.080	0.077	0.048	-0.064	0	0.026	0	0
-1	0.043	0	0.045	0.023	0	0.013	0	0
0	-0.042	0.014	-0.087	0.044	0	0	0.231	0.200
1	-0.043	0.014	0	-0.064	0	-0.038	-0.063	-0.167
2	0	0.014	0.048	-0.045	0.154	0.039	0.067	0
3	-0.045	0.027	0.045	0.024	0.067	0.013	0.063	0.200

umber : data sekunder yang diolah

PIRAN 7 - TINGKAT KEUNTUNGAN YANG DIHARAPKAN DI SETIAP PERIODE
 JENDELA (Rmt) PADA PENGUMUMAN KENAIKAN EARNING

id	TINS	BBNI	SRSN	TCIP	INCO	MLBI	BYSP	BNGA	UNVR
	0.004	-0.006	0.023	-0.018	-0.035	-0.016	-0.006	-0.147	-0.027
	-0.015	0.016	-0.006	0.024	-0.018	-0.035	-0.016	0.175	0.009
	0.026	0.018	0.016	-0.016	0.024	-0.018	-0.035	-0.016	-0.006
	-0.034	-0.002	0.018	0.023	-0.016	0.024	-0.018	-0.035	-0.016
	-0.010	0.124	-0.002	-0.006	0.023	-0.016	0.024	-0.018	-0.035
	0.005	-0.010	0.124	0.016	-0.006	0.023	-0.016	0.024	-0.018
	0.013	0.005	-0.010	-0.009	0.016	-0.006	0.023	-0.016	0.024

id	MPPA	BRNA	GRIV	KICI	FAST	IDSR	STTP	SMPL	DYNA
	0.013	0.015	0.015	0.015	0.015	0.015	0.015	0.015	0.015
	-0.002	-0.005	-0.005	-0.005	-0.005	-0.005	-0.005	-0.005	-0.005
	-0.006	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001
	-0.033	0.019	0.019	0.019	0.019	0.019	0.019	0.019	0.019
	-0.042	0.011	0.011	0.011	0.011	0.011	0.011	0.011	0.011
	-0.027	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001
	0.009	0.025	0.025	0.025	0.025	0.025	0.025	0.025	0.025

id	SHDA	SIIP	NISP	BDMN	CMNP	DNET	CMPP	ALFA	RIMO
	0.015	0.015	0.015	0.015	0.015	0.015	0.005	0.005	0.005
	-0.005	-0.005	-0.005	-0.005	-0.005	-0.005	0.015	0.015	0.015
	0.001	0.001	0.001	0.001	0.001	0.001	-0.005	-0.005	-0.005
	0.019	0.019	0.019	0.019	0.019	0.019	0.001	0.001	0.001
	0.011	0.011	0.011	0.011	0.011	0.011	0.019	0.019	0.019
	0.001	0.001	0.001	0.001	0.001	0.001	0.011	0.011	0.011
	0.025	0.025	0.025	0.025	0.025	0.025	0.001	0.001	0.001

eriod jend	BATA	RMBA	RALS	ULTJ	PBRX	RIGS	DAVO	AHAP	LION
-3	0.005	0.005	0.005	0.005	0.005	0.005	0.005	0.005	0.010
-2	0.015	0.015	0.015	0.015	0.015	0.015	0.015	0.015	0.005
-1	-0.005	-0.005	-0.005	-0.005	-0.005	-0.005	-0.005	-0.005	0.015
0	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001	-0.005
1	0.019	0.019	0.019	0.019	0.019	0.019	0.019	0.019	0.001
2	0.011	0.011	0.011	0.011	0.011	0.011	0.011	0.011	0.019
3	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.011

eriod jend	SIMM	SCCO	TIRT	MRAT	KOMI	AQUA	DUTI	LPBN	DSFI
-3	0.010	0.010	0.010	-0.018	-0.018	-0.019	-0.019	-0.019	-0.019
-2	0.005	0.005	0.005	0.010	0.010	-0.018	-0.018	-0.018	-0.018
-1	0.015	0.015	0.015	0.005	0.005	0.010	0.010	0.010	0.010
0	-0.005	-0.005	-0.005	0.015	0.015	0.005	0.005	0.005	0.005
1	0.001	0.001	0.001	-0.005	-0.005	0.015	0.015	0.015	0.015
2	0.019	0.019	0.019	0.001	0.001	-0.005	-0.005	-0.005	-0.005
3	0.011	0.011	0.011	0.019	0.019	0.001	0.001	0.001	0.001

Period jend	DPNS	SMGR	TURI	ANTM	HMSP	BATI	TSPC	BMTR	BNI
-3	-0.009	0.019	-0.014	-0.014	-0.014	-0.006	-0.006	0.016	0.001
-2	-0.011	-0.006	-0.013	-0.013	-0.013	-0.014	-0.014	0.018	0.025
-1	-0.019	-0.003	0.005	0.005	0.005	-0.013	-0.013	-0.002	0.010
0	-0.018	-0.008	-0.006	-0.006	-0.006	0.005	0.005	-0.016	-0.007
1	0.010	-0.009	0.019	0.019	0.019	-0.006	-0.006	-0.006	-0.002
2	0.005	-0.011	-0.006	-0.006	-0.006	0.019	0.019	-0.014	-0.008
3	0.015	-0.019	-0.003	-0.003	-0.003	-0.006	-0.006	-0.013	0.004

Sumber : data sekunder yang diolah

periode jend	RDTX	TRIM	SMDR	JPRS	MREI	APLI	JSPT	ASGR	AUTC
-3	0.010	0.010	0.010	0.010	-0.018	-0.018	-0.009	-0.008	-0.003
-2	0.005	0.005	0.005	0.005	0.010	0.010	-0.011	-0.009	-0.008
-1	0.015	0.015	0.015	0.015	0.005	0.005	-0.019	-0.011	-0.009
0	-0.005	-0.005	-0.005	-0.005	0.015	0.015	-0.018	-0.133	-0.011
1	0.001	0.001	0.001	0.001	-0.005	-0.005	0.010	-0.018	-0.019
2	0.019	0.019	0.019	0.019	0.001	0.001	0.005	0.010	-0.018
3	0.011	0.011	0.011	0.011	0.019	0.019	0.015	0.005	0.010

periode jend	AALI	UNTR	DNKS	EPMT	BRPT	FASW	SIPD	BUNI
-3	-0.006	-0.002	0.018	-0.005	-0.005	0.011	0.001	0.025
-2	-0.003	-0.016	-0.002	0.001	0.001	0.001	0.025	0.010
-1	-0.008	-0.006	-0.016	0.019	0.019	0.025	0.010	0.007
0	-0.009	-0.014	-0.006	0.011	0.011	0.010	-0.007	-0.002
1	0.666	-0.013	-0.014	0.001	0.001	-0.007	-0.002	-0.008
2	-0.019	0.005	-0.013	0.025	0.025	-0.002	-0.008	0.004
3	-0.018	-0.006	0.005	0.010	0.010	-0.008	0.004	-0.006

sumber : data sekunder yang diolah

RAN 9 - RETURN TIDAK NORMAL DI SETIAP PERIODE JENDELA (R_{mt}) PADA
PENGUMUMAN KENAIKAN EARNING

id	TINS	BBNI	SRSN	TCIP	INCO	MLBI	BYSP	BNGA	UNVR
	-0.004	0.006	-0.023	-0.011	0.035	0.016	0.006	0.076	-0.040
	0.074	-0.016	0.006	-0.064	0.011	0.035	0.016	-0.175	0.023
	-0.026	-0.018	-0.016	0.016	-0.031	0.018	0.041	0.016	0.045
	0.048	0.002	-0.018	-0.002	0.016	-0.024	0.018	0.035	-0.015
	0.010	-0.057	0.002	0.016	-0.016	0.016	-0.228	0.018	0.029
	0.036	0.010	-0.124	-0.016	-0.001	-0.023	0.230	-0.101	-0.024
	0.001	0.058	0.010	0.009	0.027	0.006	-0.023	0.099	-0.037

id	MPPA	BRNA	GRIV	KICI	FAST	IDSR	STTP	SMPL	DYNA
	0.008	-0.015	-0.015	0.065	-0.015	0.081	0.012	-0.015	0.006
	0.002	0.005	0.055	-0.024	0.005	0.049	0.032	0.005	-0.005
	0.026	-0.001	-0.001	-0.046	-0.001	-0.001	-0.026	-0.017	-0.001
	0.033	-0.019	0.029	-0.019	-0.019	-0.019	-0.019	-0.019	-0.069
	0.022	0.161	-0.011	-0.011	-0.011	-0.011	0.015	0.005	0.041
	-0.014	0.028	-0.092	0.078	-0.001	-0.001	-0.001	-0.001	-0.001
	-0.030	-0.025	-0.025	0.092	-0.025	-0.025	0.103	0.039	-0.075

id	SHDA	SIIP	NISP	BDMN	CMNP	DNET	CMPP	ALFA	RIMO
	-0.015	0.035	-0.015	0.152	-0.015	0.012	-0.005	-0.048	0.045
	0.005	0.005	0.005	0.005	0.018	0.005	-0.015	0.008	-0.015
	-0.001	-0.001	-0.001	-0.001	-0.013	0.051	0.005	0.005	0.053
	-0.019	-0.019	-0.019	-0.162	0.007	-0.019	-0.001	-0.001	-0.001
	-0.011	-0.011	-0.011	-0.011	0.014	-0.011	-0.019	0.003	0.117
	-0.001	0.094	-0.001	0.165	0.085	-0.001	-0.294	-0.011	0.009
	-0.025	0.018	-0.052	-0.025	-0.082	-0.001	-0.001	0.020	0.018

d	BATA	RMBA	RAIS	ULTJ	PBRX	RIGS	DAVO	AHAP	LION
	-0.005	-0.047	0.006	0.043	-0.005	-0.005	0.114	-0.005	0.035
	-0.015	0.029	-0.004	0.008	-0.015	0.004	0.007	-0.015	-0.005
	-0.068	0.005	0.016	0.116	0.005	0.005	0.026	0.005	-0.015
	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	0.005
	0.060	-0.019	0.033	0.081	-0.019	0.088	0.001	-0.019	0.043
	0	-0.011	0.028	0.006	-0.011	0.021	-0.111	-0.011	-0.019
	0.037	0.040	-0.020	0.070	-0.001	-0.033	-0.024	0.090	0.031

id	SIMM	SCCO	TIRT	MRAT	KOMI	AQUA	DUTI	LPBN	DSFI
	-0.023	-0.010	0.015	0.046	0.074	0.019	0.019	0.019	-0.061
	-0.018	-0.005	-0.030	0.017	-0.037	0.018	-0.011	0.018	0.062
	0.024	-0.015	0.011	-0.058	-0.086	-0.010	0.020	-0.135	-0.052
	-0.007	0.005	0.005	0.041	0.015	-0.005	-0.049	-0.005	-0.005
	-0.026	-0.001	-0.001	0.058	0.062	-0.015	-0.015	-0.015	-0.015
	-0.006	-0.019	0.031	0.024	-0.001	0.005	0.005	0.148	0.005
	0.002	-0.011	0.013	-0.019	-0.019	-0.001	-0.001	-0.001	-0.044

nd	DPNS	SMGR	TURI	ANTM	HMSP	BATI	TSPC	BMTR	BNI
	0.009	-0.019	0.014	-0.043	0.006	-0.004	0.016	-0.016	0.199
	0.022	0	-0.026	0.013	0.030	0.024	0.014	0.024	-0.192
	-0.004	0.003	-0.026	-0.005	-0.022	0.018	0.023	-0.038	-0.010
	0.042	0.002	0.068	0.066	0.004	-0.010	0.004	0.016	0.007
	-0.022	0.009	-0.039	-0.048	-0.021	0.006	-0.013	0.090	0.202
	0.007	0.016	0.006	0.006	0.001	-0.019	-0.019	0.014	-0.158
	-0.015	0.008	0.043	-0.026	-0.014	-0.005	0.015	0.052	-0.004

data sekunder yang diolah

AMPIRAN 10 - RETURN TIDAK NORMAL DI SETIAP PERIODE JENDELA (R_{it}) PADA
PENGUMUMAN PENURUNAN EARNING

iod jend	INDF [√]	GGRM	AMFG	DVLA	SULI	JRPT	LILS	SPMA	SUDI
-3	-0.039	0.069	0.043	0.047	0.004	-0.015	-0.015	-0.015	-0.015
-2	0.109	0.014	0.033	-0.003	-0.013	-0.008	-0.014	0.005	0.005
-1	-0.050	0.024	0.007	0.012	-0.001	-0.001	0.039	-0.001	-0.001
0	0.015	-0.003	-0.047	0.010	-0.019	-0.019	-0.038	-0.019	-0.019
1	-0.075	0.003	-0.009	-0.005	0.039	0.002	0.008	-0.011	-0.011
2	0.034	-0.019	0.006	-0.013	-0.001	0.025	0.018	-0.001	-0.001
3	-0.041	-0.002	0.016	-0.155	-0.025	-0.025	-0.025	-0.025	-0.025

iod jend	BLTA	IMAS	ESTI	ALDI	TPIA	ARGO	PUDP	BFIN	ASDM
-3	0.012	-0.015	-0.015	-0.086	-0.015	-0.015	-0.015	-0.015	-0.231
-2	0.005	0.005	0.005	0.005	0.005	0.005	0.005	0.005	0.005
-1	-0.001	-0.001	-0.023	0.076	-0.001	-0.001	-0.001	-0.001	-0.001
0	0.007	-0.019	-0.019	-0.019	-0.019	-0.019	-0.019	-0.019	0.194
1	-0.011	-0.011	-0.034	-0.011	-0.011	-0.011	0.041	-0.011	0.041
2	-0.001	-0.001	0.022	0.070	-0.001	-0.001	-0.001	-0.001	0.149
3	-0.051	-0.025	-0.048	-0.092	-0.025	-0.025	-0.025	-0.025	0.047

iod jend	CPIN	INTA	IGAR	TBLA [√]	BNLI	KDSI	MLA	TRST	KBLM
-3	-0.025	-0.015	0.062	-0.168	-0.115	-0.015	-0.035	0.091	-0.186
-2	0.016	0.005	0.005	0.005	0.005	0.066	0.005	-0.078	0.148
-1	0.031	0.016	-0.001	-0.092	-0.112	-0.001	-0.001	0.090	0.049
0	-0.039	-0.019	-0.019	-0.144	-0.019	-0.019	-0.019	-0.019	-0.019
1	0.010	-0.011	0.203	0.017	0.114	-0.011	-0.011	-0.094	-0.011
2	0.009	-0.001	-0.060	0.110	-0.001	-0.001	-0.001	0.090	-0.049
3	-0.015	0.106	-0.025	-0.025	-0.025	0.117	-0.005	0.058	-0.025

iod jend	INTP	SUBA	KLBF	LMPI	SHSA	UNSP	BNBR	BDPC	CPPR
-3	0.060	0.235	-0.040	-0.015	-0.015	-0.015	-0.181	-0.015	0.044
-2	0.005	0.005	0.005	0.005	0.005	0.082	0.205	0.005	0.005
-1	-0.047	-0.001	-0.001	0.117	-0.001	-0.001	-0.001	-0.001	-0.001
0	0.030	-0.019	0.032	-0.019	-0.019	-0.043	-0.019	-0.019	0.092
1	0.012	-0.111	0.062	-0.011	-0.011	-0.011	0.156	-0.011	-0.011
2	0.226	0.221	-0.001	0.262	-0.001	-0.050	-0.144	-0.001	-0.001
3	-0.118	-0.116	-0.025	-0.109	-0.025	0.026	-0.025	-0.025	-0.025

riod jend	SSIA	IKBI	CEKA [✓]	TFCO	INDS	RICY	EKAD	TGKA	ASRM
-3	-0.053	-0.015	-0.015	-0.015	-0.015	-0.015	-0.005	-0.005	-0.005
-2	0.045	0.005	0.030	0.005	0.005	-0.019	0.035	-0.015	-0.015
-1	0.038	-0.001	-0.025	-0.001	-0.001	0.024	-0.042	0.005	0.005
0	-0.019	-0.019	-0.019	-0.019	-0.019	-0.043	-0.001	-0.001	-0.001
1	-0.011	-0.011	-0.011	-0.011	-0.011	0.011	-0.019	-0.019	-0.019
2	-0.001	-0.001	0.149	-0.001	-0.001	-0.026	0.039	-0.011	-0.011
3	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.001	-0.001	-0.376

period jend	TOTO	INAF	BBLA	SMDM	ALMI	PLIN	CTBN	INAI	PTRO
-3	-0.005	0.245	-0.005	-0.005	-0.005	-0.005	-0.005	-0.005	0.045
-2	-0.015	-0.059	-0.015	-0.015	-0.015	-0.015	-0.015	-0.015	0.081
-1	0.005	0.005	0.005	0.005	0.005	0.005	0.005	-0.245	0.005
0	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001
1	-0.019	-0.019	0.019	-0.019	-0.062	-0.019	-0.019	-0.040	-0.019
2	-0.011	0.012	-0.011	0.089	-0.011	-0.011	-0.011	-0.011	-0.011
3	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	0.062	-0.001

eriod jend	RDTX	TRIM	SMDR	JPRS	MREI	APLI	JSPT	ASGR	AUTO
-3	-0.010	0.017	-0.026	-0.010	0.018	0.118	0.009	-0.015	-0.014
-2	-0.082	-0.005	-0.005	-0.005	-0.037	-0.010	0.011	-0.037	-0.046
-1	-0.015	0.012	-0.078	-0.015	-0.005	-0.187	-0.071	-0.037	-0.010
0	0.005	0.005	0.022	0.005	-0.015	0.097	0.018	0.108	0.011
1	-0.001	0.052	0.049	0.083	-0.023	0.005	-0.010	-0.084	0.019
2	-0.019	-0.019	-0.019	-0.096	-0.001	-0.001	-0.005	-0.153	-0.020
3	-0.011	0.139	-0.043	-0.011	-0.019	0.081	0.085	0.028	-0.090

eriod jend	AALI	UNTR	DNKS	EPMT	BRPT	FASW	SIPD	BUNI
-3	0.006	-0.056	-0.105	-0.016	0.089	0.016	-0.001	-0.192
-2	-0.077	0.093	0.050	-0.064	-0.001	0.025	-0.025	-0.010
-1	0.051	0.006	0.061	0.004	-0.019	-0.013	-0.010	0.007
0	-0.033	0.028	-0.081	0.033	-0.011	-0.010	0.238	0.202
1	-0.710	0.028	0.014	-0.065	-0.001	-0.031	-0.060	-0.158
2	0.019	0.009	0.061	-0.071	0.128	0.042	0.075	-0.004
3	-0.027	0.033	0.040	0.140	0.057	0.021	0.059	0.206

Sumber : data skunder yang diolah

Lampiran 11 - Tingkat Keuntungan Tidak Normal Rata-rata (RRTNt) Pada Pengumuman Kenaikan Earning

Hari ke-	RRTNt
-3	0.013
-2	0
-1	-0.003
0	-0.002
1	0.009
2	-0.001
3	0.004

Lampiran 12 - Tingkat Keuntungan Tidak Normal Rata-rata (RRTNt) Pada Pengumuman Penurunan Earning

Hari ke-	RRTNt
-3	-0.010
-2	0.006
-1	-0.005
0	0.002
1	-0.014
2	0.014
3	-0.011

Sumber : data sekunder yang diolah

Lampiran 13 - Kesalahan Standart Estimasi (KSE) di Setiap Periode Jendela Pada Pengumuman Kenaikan Earning

Hari ke-	Kesalahan Standart Estimasi (KSE)
-3	0.006
-2	0.010
-1	0.004
0	0.009
1	0.007
2	0.007
3	0.006

Lampiran 14 - Kesalahan Standart Estimasi (KSE) di Setiap Periode Jendela Pada Pengumuman Penurunan Earning

Hari ke-	Kesalahan Standart Estimasi (KSE)
-3	0.009
-2	0.005
-1	0.007
0	0.007
1	0.012
2	0.008
3	0.008

Sumber : data sekunder yang diolah

Lampiran 15 - Hasil Perhitungan t-hitung di Setiap Periode Jendela Pada Pengumuman Kenaikan Earning

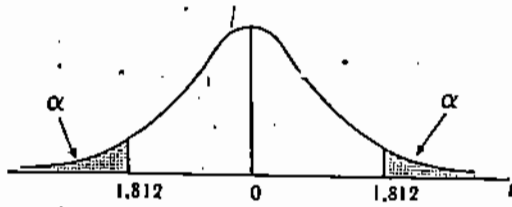
Hari ke-	t - hitung
-3	2.178
-2	-0.042
-1	-0.799
0	-0.215
1	1.238
2	-0.091
3	0.638

Lampiran 16.- Hasil Perhitungan t-hitung di Setiap Periode Jendela Pada Pengumuman Penurunan Earning

Hari ke-	t - hitung
-3	-1.089
-2	1.189
-1	-0.83
0	0.233
1	-1.213
2	1.680
3	-1.470

Sumber : data sekunder yang diolah

TABEL VI Titik persentasi distribusi t



Bagi d.f. = 10


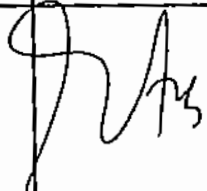
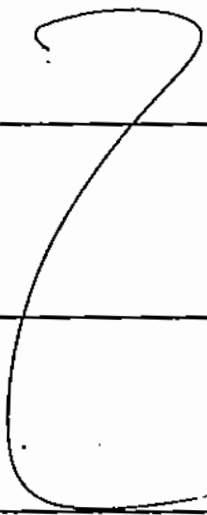
$P(t > 1,812) = 0,05$

$P(t < -1,812) = 0,05$

d.f. \ α	,25	,20	,15	,10	,05	,025	,01	,005	,0005
1	1,000	1,376	1,963	3,078	6,314	12,706	31,821	63,657	636,619
2	,816	1,061	1,386	1,886	2,920	4,303	6,965	9,925	31,598
3	,765	,978	1,250	1,638	2,353	3,182	4,541	5,841	12,941
4	,741	,941	1,190	1,533	2,132	2,776	3,747	4,604	8,610
5	,727	,920	1,156	1,476	2,015	2,571	3,365	4,032	6,859
6	,718	,906	1,134	1,440	1,943	2,447	3,143	3,707	5,959
7	,711	,896	1,119	1,415	1,895	2,365	2,998	3,499	5,405
8	,706	,889	1,108	1,397	1,860	2,306	2,896	3,355	5,041
9	,703	,883	1,100	1,383	1,833	2,262	2,821	3,250	4,781
10	,700	,879	1,093	1,372	1,812	2,228	2,764	3,169	4,587
11	,697	,876	1,088	1,363	1,796	2,201	2,718	3,106	4,437
12	,695	,873	1,083	1,356	1,782	2,179	2,681	3,055	4,318
13	,694	,870	1,079	1,350	1,771	2,160	2,650	3,012	4,221
14	,692	,868	1,076	1,345	1,761	2,145	2,624	2,977	4,140
15	,691	,866	1,074	1,341	1,753	2,131	2,602	2,947	4,073
16	,690	,865	1,071	1,337	1,746	2,120	2,583	2,921	4,015
17	,689	,863	1,069	1,333	1,740	2,110	2,567	2,898	3,965
18	,688	,862	1,067	1,330	1,734	2,101	2,552	2,878	3,922
19	,688	,861	1,066	1,328	1,729	2,093	2,539	2,861	3,883
20	,687	,860	1,064	1,325	1,725	2,086	2,528	2,845	3,850
21	,686	,859	1,063	1,323	1,721	2,080	2,518	2,831	3,819
22	,686	,858	1,061	1,321	1,717	2,074	2,508	2,819	3,792
23	,685	,858	1,060	1,319	1,714	2,069	2,500	2,807	3,767
24	,685	,857	1,059	1,318	1,711	2,064	2,492	2,797	3,745
25	,684	,856	1,058	1,316	1,708	2,060	2,485	2,787	3,752
26	,684	,856	1,058	1,315	1,706	2,056	2,479	2,779	3,707
27	,684	,855	1,057	1,314	1,703	2,052	2,473	2,771	3,690
28	,683	,855	1,056	1,313	1,701	2,018	2,467	2,763	3,674
29	,683	,854	1,055	1,311	1,699	2,045	2,462	2,756	3,659
30	,683	,854	1,055	1,310	1,697	2,042	2,457	2,750	3,646
40	,681	,851	1,050	1,303	1,684	2,021	2,429	2,704	3,551
60	,679	,843	1,046	1,296	1,671	2,000	2,390	2,660	3,460
120	,677	,845	1,041	1,289	1,658	1,980	2,358	2,617	3,373
∞	,674	,842	1,036	1,282	1,645	1,960	2,326	2,576	3,291

Sumber: Fisher and Yates: *Statistical Tables for Biological Agricultural and Medical Research*, Tabel III. Izin Penerbit: Oliver and Boyd, Ltd, Edinburg, England.

CATATAN KONSULTASI

MATERI	TGL.	KETERANGAN	PARAF PEMBIMBING
Kelengkapan Ujian Kata Pengantar Daftar Isi Lampiran Daftar Pustaka	I 30/102 /1	Perhatikan spati dalam daftar pustaka	
	II 31/102 /1	Acc maju ujian	
	III		
	IV		
	V		
	VI		