

LAMPIRAN

LAMPIRAN 1

Daftar Perusahaan yang melakukan *Stock Split* di BEI

No	Nama Perusahaan	Tanggal Pengumuman <i>Stock Split</i>	Kode
1	Intraco Penta Tbk	16 Januari 2006	DPNS
2	Pelayaran Tempuran Emas Tbk	17 Maret 2006	TMAS
3	Pembangunan Jaya Ancol Tbk	10 Juli 2006	PJAA
4	Lippo Karawaci Tbk	28 Juli 2006	LPKR
5	Jaya Real Property Tbk	14 Agustus 2006	JRPT
6	Tempo Scan Pasific Tbk	14 September 2006	TSPC
7	Buana Finance Tbk	2 Oktober 2006	BBLD
8	Ekadharma International Tbk	19 Oktober 2006	EKAD
9	Arpeni Pratama Ocean Line Tbk	24 Oktober 2006	APOL
10	Plaza Indonesia Realty Tbk	26 Desember 2006	PLIN
11	Global Medicam Tbk	24 April 2007	BMTR
12	Davomas Abadi Tbk	28 Mei 2007	DAVO
13	Aneka Tambang Tbk	12 Juli 2007	ANTM
14	AKR Corporindo Tbk	27 Juli 2007	AKRA
15	Humpuss Intermoda Transportasi Tbk	11 September 2007	HITS
16	Pakuwon Jati Tbk	19 September 2007	PWON
17	Charoen Pokphand Indonesia Tbk	1 November 2007	CPIN
18	HD Capital Tbk	13 September 2007	HADE
19	Jaya Pari Steel Tbk	12 Desember 2007	JPRS
20	Lippo Karawaci Tbk	26 Desember 2007	LPKR

21	International Nickel Indonesia Tbk	15 Januari 2008	INCO
22	Panin Sekuritas Tbk	21 Januari 2008	PANS
23	Bank Central Asia Tbk	28 Januari 2008	BBCA
24	Panorama Sentrawisata Tbk	11 Februari 2008	PANR
25	Suryainti Permata Tbk	12 Maret 2008	SIIP
26	Delta Dunia Makmur Tbk	15 April 2008	DOID
27	Mitra International Resources Tbk	30 Mei 2008	MIRA
28	Berlina Tbk	4 Agustus 2008	BRNA
29	Timah Tbk	8 Agustus 2008	TINS
30	Island Concepts Indonesia Tbk	10 Desember 2008	ICON
31	Citra Tubindo Tbk	12 januari 2009	CTBN
32	Arwana Citramulia Tbk	11 September 2009	ARNA
33	Resource Alam Indonesia Tbk	18 Maret 2010	KKGI
34	Ciputra Development Tbk	15 Juni 2010	CTRA
35	Tunas Ridean Tbk	17 Juni 2010	TURI

LAMPIRAN 2
Perhitungan *Rata-Rata Abnormal Return (ARit)*

NO	EMITEN	-10	-9	-8	-7	-6	-5	-4	-3	-2	-1	sebelum	0	1	2	3	4	5	6	7	8	9	10	sesudah
1	TURI	-0.0101	-0.0044	-0.0099	0.0077	0.0343	0.0054	-0.0112	-0.0089	-0.0363	0.0627	0.0029	-0.0113	0.0036	-0.0375	0.0025	-0.0311	-0.0321	0.0072	0.0334	0.0036	0.0108	0.0135	-0.0034
2	CTRA	-0.0012	-0.0033	0.0134	-0.0310	-0.0015	-0.0108	0.0261	0.0465	0.0546	0.0034	0.0096	-0.7603	-0.0227	-0.0370	-0.0396	-0.0042	0.0160	-0.0100	-0.0639	-0.0258	-0.0177	0.0062	-0.0872
3	KKGI	-0.2590	0.4948	0.2257	0.2315	-0.0117	-0.2549	0.3310	0.0037	-0.0012	-0.0325	0.0727	-0.1431	0.1744	0.0148	-0.0068	-0.0198	-0.0188	-0.0151	-0.0343	-0.0438	0.1186	-0.0190	0.0006
4	CTBN	-0.0173	-0.0021	-0.0042	0.0062	-0.0075	0.0024	0.0038	0.0042	0.0276	-0.0093	0.0004	-0.0152	-0.0078	-0.9147	-0.0046	0.0111	0.0833	-0.2297	0.2379	-0.0131	0.0050	0.0046	-0.0767
5	ARNA	-0.0171	-0.0003	0.0645	0.0048	-0.0273	-0.0017	0.0685	0.0505	-0.0137	-0.0277	0.0100	-0.5209	-0.0298	-0.0231	0.0706	-0.0354	-0.0105	-0.0021	-0.0713	-0.0082	-0.0002	0.0024	-0.0571
6	INCO	-0.0317	-0.0229	0.0015	0.0036	0.0113	0.0027	-0.0056	-0.0101	-0.0218	0.0312	-0.0042	0.0147	0.0504	0.0129	0.0109	-0.8505	0.0173	-0.0422	-0.0571	-0.1317	-0.0847	0.0809	-0.0890
7	PANS	0.0060	-0.0334	0.0111	0.0116	-0.0160	-0.0003	-0.0084	0.0504	-0.0220	0.0067	0.0006	-0.4482	0.0770	-0.0792	0.0144	-0.0412	0.0147	-0.0100	-0.0756	-0.0065	-0.0074	-0.0207	-0.0530
8	BBCA	0.0001	0.0147	0.0223	-0.0220	0.0144	0.0045	0.0315	-0.0237	0.0213	0.0022	0.0065	-0.4853	-0.0169	-0.0150	0.0006	-0.0074	-0.0066	-0.0079	0.0101	-0.0095	-0.0375	-0.0148	-0.0537
9	PANR	-0.0040	-0.0412	-0.0097	-0.0225	-0.0010	-0.0065	0.0052	0.0793	0.0672	0.0135	0.0080	-0.6478	-0.0172	-0.0236	-0.0248	0.0286	0.1142	-0.0189	-0.0057	-0.0024	-0.0166	-0.0039	-0.0528
10	SIIP	-0.0010	-0.0062	0.0286	0.0347	0.0473	-0.0359	0.0093	-0.0009	0.0375	-0.0093	0.0104	-0.7616	-0.0548	-0.0481	-0.0063	-0.0119	0.0069	-0.0068	-0.0343	-0.0087	-0.0169	-0.0360	-0.0802
11	DOID	0.0061	0.0213	0.0201	-0.0008	0.0285	0.0559	0.0157	-0.0179	-0.0150	-0.0091	0.0105	-0.5057	-0.0190	0.0599	0.0113	0.0628	0.0065	0.0301	0.0060	-0.0004	-0.0196	-0.0218	-0.0355
12	MIRA	-0.0002	-0.0012	-0.0171	0.0130	0.0353	0.0027	0.1263	0.0151	-0.0040	-0.0841	0.0086	-0.5050	0.0315	-0.0504	-0.0598	-0.0018	-0.0559	0.1417	-0.0482	-0.0139	-0.0418	-0.0097	-0.0558
13	BRNA	0.0123	-0.0252	-0.0081	-0.0059	0.0306	0.0052	-0.0135	-0.0043	0.0143	0.0242	0.0033	-0.4906	-0.0978	0.0181	-0.0054	0.0940	-0.0565	0.0728	-0.1100	-0.0009	0.0102	0.0205	-0.0496
14	TINS	-0.0396	-0.0079	0.0181	0.0083	0.0078	0.0289	-0.0062	-0.0349	-0.0292	0.0066	-0.0048	-0.8974	-0.0978	-0.0796	-0.0464	0.0700	-0.0315	-0.0122	0.0092	0.1009	0.0539	0.0217	-0.0866
15	ICON	-0.0112	-0.0338	-0.0075	-0.0328	0.0148	0.0260	-0.0010	-0.0107	0.0025	-0.0530	-0.0107	-0.5393	-0.0006	0.0408	-0.0763	0.0121	-0.0157	0.0090	0.0026	0.0022	0.0012	0.0053	-0.0508
16	BMTR	-0.0261	-0.0080	0.0055	-0.0056	0.0036	0.0444	0.0125	0.0020	-0.0263	0.0103	0.0012	-0.7707	-0.0614	-0.0059	0.0513	0.0186	-0.0177	-0.0122	0.0086	-0.0038	0.0150	0.0070	-0.0701
17	DAVO	-0.0044	-0.0207	0.0061	-0.0135	0.0042	-0.0370	-0.0036	-0.0123	0.0467	0.0254	-0.0009	-0.5325	-0.0258	0.0016	-0.0141	0.0226	-0.0084	-0.0220	0.0041	0.0367	-0.0144	0.0118	-0.0513
18	ANTM	-0.0059	-0.0125	0.0106	-0.0215	-0.0111	0.0125	0.0515	-0.0125	-0.0377	0.0039	-0.0023	-0.8051	-0.0073	-0.0122	-0.0066	-0.0067	0.0315	-0.0048	0.0492	-0.0262	-0.0150	-0.0148	-0.0743
19	AKRA	-0.0018	0.0122	-0.0066	0.0521	0.0142	0.0112	0.0188	0.0104	0.0027	0.0500	0.0163	-0.7681	-0.0282	-0.0113	0.0211	0.0028	0.0188	-0.0636	-0.0131	-0.0203	-0.0006	-0.0050	-0.0789
20	HITS	0.0072	0.0115	-0.0074	-0.0203	-0.0088	-0.0007	0.0002	-0.0028	-0.0086	0.0135	-0.0016	-0.4977	0.0007	-0.0058	0.0362	0.0252	0.0278	-0.0669	0.0038	0.0429	-0.0084	0.0054	-0.0817
21	PWON	0.0002	-0.0028	-0.0086	0.0135	-0.0008	0.0007	-0.0058	0.0203	0.0017	0.0498	0.0109	-0.5333	-0.0161	0.0355	0.0306	0.0014	-0.0131	-0.0110	0.0267	0.0333	0.0118	0.0328	-0.0365
22	CPIN	-0.0057	0.0126	0.0121	0.0070	0.0037	0.0255	-0.0180	0.0002	-0.0028	-0.0086	-0.0045	-0.5177	0.0659	0.0007	-0.0058	-0.0763	0.0011	-0.0075	-0.0328	0.0173	-0.0134	0.0856	-0.0439
23	HADE	-0.0150	0.0072	0.0115	-0.0074	-0.0203	-0.0088	-0.0007	0.0002	-0.0028	-0.0086	-0.0045	-0.5177	0.0659	0.0007	-0.0058	-0.0763	0.0011	-0.0075	-0.0328	0.0173	-0.0134	0.0856	-0.0439
24	JPRS	-0.0167	-0.0105	-0.0115	0.0017	-0.0095	-0.0055	0.0112	0.0368	0.0334	-0.0677	-0.0038	-0.7792	-0.0333	0.0057	0.0024	-0.0186	-0.0308	-0.0213	-0.0363	-0.0022	-0.0226	0.0060	-0.0846
25	LPKR	-0.0099	0.0118	-0.0100	-0.0074	0.0054	0.0084	0.0057	0.0215	0.0070	-0.0044	0.0028	-0.6201	0.0057	0.0125	-0.0093	-0.0234	0.0118	-0.0188	-0.0182	-0.0160	-0.0081	0.0286	-0.0596
26	DPNS	-0.0132	0.0023	-0.0081	-0.0242	0.0265	0.0063	-0.0198	0.0790	-0.0132	-0.0351	0.0001	-0.4542	-0.1869	0.0013	-0.0070	0.0019	-0.0060	-0.0547	0.0111	0.0001	0.0013	-0.0079	-0.0637
27	TMAS	-0.0029	0.0115	0.0068	0.0227	-0.0173	0.0000	0.0843	0.0391	-0.0270	0.0278	0.0145	-0.5301	-0.0301	0.0022	0.0298	0.0194	-0.0064	-0.0236	0.0043	-0.0048	-0.0102	0.0087	-0.0486
28	PJAA	0.0754	0.0884	-0.0169	0.0092	-0.0558	0.0096	0.0373	0.0964	-0.0086	-0.0676	0.0167	-0.4887	-0.0031	0.0090	0.0088	-0.0184	-0.0064	-0.0102	-0.0058	-0.0049	-0.0102	0.0087	-0.0477
29	LPKR1	0.0169	0.0151	0.0103	0.0043	-0.0215	0.0008	0.0087	-0.0035	0.0137	0.0210	0.0066	-0.5051	-0.0106	-0.0148	-0.0165	-0.0006	0.0042	-0.0102	-0.0058	-0.0010	0.0089	-0.0013	-0.0503
30	JRPT	-0.0279	-0.0133	-0.0076	-0.0003	-0.0013	-0.0059	0.0060	-0.0258	-0.0867	-0.0082	-0.0171	-0.7772	0.0151	-0.0016	0.0043	-0.0274	0.0008	-0.0085	-0.0035	-0.0039	-0.0135	0.0124	-0.0730
31	TSPC	0.0261	0.0128	0.0042	0.0150	-0.0099	-0.0056	0.0519	0.0065	0.0016	0.0025	0.0105	-0.9091	0.0518	0.0071	-0.0332	0.0172	-0.0060	-0.0151	-0.0103	-0.0219	-0.0018	-0.0204	-0.0856
32	BBLD	-0.0058	-0.0075	0.0041	-0.0119	-0.0023	0.0027	0.0326	-0.0153	0.0203	0.0005	0.0016	-0.4929	-0.0058	0.0004	-0.0571	-0.0030	0.0588	-0.0074	0.0012	0.0023	-0.0146	0.0066	-0.0456
33	EKAD	0.0417	-0.0030	0.0040	0.0672	0.0428	-0.0644	0.0282	-0.0619	-0.0179	0.0015	0.0038	-0.4851	-0.0027	-0.0047	-0.0015	-0.0046	-0.0112	0.0262	-0.0173	-0.0367	0.0049	-0.0086	-0.0501
34	APOL	-0.0113	-0.0337	0.0151	-0.0129	-0.0089	-0.0001	0.0502	-0.0011	-0.0058	-0.0277	-0.0036	-0.5367	0.0647	-0.0680	-0.0032	-0.0382	0.0020	-0.0114	-0.0043	-0.0188	0.0188	-0.0059	-0.0541
35	PLIN	0.0088	-0.0962	0.0004	0.0520	-0.0138	-0.0163	0.0285	-0.0173	-0.0126	0.0019	-0.0065	-0.7990	-0.0108	0.0564	0.0374	0.0355	0.0391	-0.0369	0.0938	-0.0513	-0.0513	-0.0507	-0.0671
		-0.0097	0.0093	0.0104	0.0093	0.0022	-0.0037	0.0272	0.0067	-0.0011	-0.0027		-0.5529	-0.0090	-0.0306	-0.0050	-0.0240	0.0022	-0.0064	-0.0062	-0.0075	-0.0059	0.0018	

LAMPIRAN 3
Perhitungan Rata-Rata Volume Perdagangan (TVA)

NO	EMITEN	-10	-9	-8	-7	-6	-5	-4	-3	-2	-1	0	1	2	3	4	5	6	7	8	9	10	sesudah
1	DPNS	0.00032	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00146	0.001223	0.000331	0.000008	0.000174	0.000050	0.000013	0.000000	0.000010	0.000000	0.000000	0.000000	0.000000	0.000000	0.000051
2	TMAS	0.000364	0.000304	0.000122	0.000241	0.000172	0.000495	0.000403	0.004053	0.002234	0.001242	0.004463	0.001369	0.001615	0.000832	0.001391	0.001165	0.000756	0.000989	0.000780	0.000939	0.000671	0.000282
3	PJAA	0.000326	0.000821	0.001617	0.000542	0.000178	0.000199	0.000648	0.004593	0.003102	0.001395	0.001342	0.001187	0.000275	0.000275	0.000645	0.000555	0.000326	0.000540	0.000236	0.000793	0.000763	0.000536
4	LPKR1	0.000272	0.000269	0.000482	0.000264	0.000309	0.000337	0.000253	0.000614	0.000555	0.0001016	0.000437	0.000887	0.000200	0.000830	0.000786	0.000000	0.000902	0.000532	0.000670	0.000793	0.000596	0.000750
5	JRPT	0.000001	0.000000	0.000001	0.000000	0.000000	0.000000	0.000005	0.000025	0.000230	0.000078	0.000017	0.000015	0.000020	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000526	0.000083
6	TSPC	0.000141	0.000506	0.000085	0.000270	0.000191	0.000197	0.000563	0.000025	0.000000	0.000230	0.000206	0.000291	0.001265	0.006175	0.004749	0.003167	0.004562	0.001882	0.001640	0.002644	0.002580	0.003347
7	BBLD	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000002	0.000000	0.000000	0.000000	0.000000	0.000000	0.000150	0.000010	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000005
8	EKAD	0.000030	0.000000	0.000000	0.000072	0.000093	0.000066	0.000004	0.000020	0.000009	0.000008	0.000024	0.000001	0.000000	0.000000	0.000000	0.000030	0.000050	0.000028	0.000000	0.000063	0.000000	0.000014
9	APOL	0.000549	0.000314	0.000110	0.000333	0.000341	0.000295	0.001839	0.004094	0.000442	0.000366	0.000508	0.002041	0.000754	0.001231	0.001692	0.001123	0.004166	0.007081	0.001398	0.003686	0.003984	0.003250
10	PLIN	0.000000	0.000000	0.000000	0.000000	0.000000	0.000001	0.000001	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000003	0.000003	0.000004	0.000004	0.000004	0.000003	0.000003	0.000003	0.000003
11	BMTR	0.000149	0.000029	0.000013	0.000019	0.000122	0.000448	0.000287	0.000169	0.000141	0.000179	0.000155	0.010508	0.006135	0.001883	0.008589	0.004495	0.004576	0.000779	0.001934	0.001899	0.003054	0.003472
12	DAVO	0.000862	0.000069	0.000082	0.000049	0.000008	0.000015	0.000019	0.000121	0.001262	0.000669	0.000316	0.000233	0.000125	0.000041	0.000023	0.000055	0.000177	0.000008	0.000040	0.000052	0.000276	0.000083
13	ANTM	0.000304	0.000521	0.001199	0.001212	0.000708	0.001592	0.002925	0.003740	0.001546	0.002369	0.001612	0.009708	0.002299	0.003324	0.003712	0.002468	0.002874	0.001698	0.001655	0.002527	0.001821	0.001639
14	AKRA	0.000531	0.000799	0.000603	0.001423	0.000736	0.000777	0.000509	0.000660	0.000944	0.000784	0.000777	0.001128	0.002299	0.003324	0.003712	0.002468	0.002874	0.001698	0.001655	0.002527	0.001821	0.001639
15	HITS	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000005	0.000005	0.000007	0.000045	0.000007	0.000007	0.000012	0.000024	0.000010
16	PWON	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000003	0.000003	0.000000	0.000030	0.000020	0.000034	0.000050	0.000055	0.000023
17	CPIN	0.001065	0.001596	0.001378	0.004556	0.002584	0.007131	0.006567	0.007011	0.010532	0.009912	0.005233	0.007992	0.023709	0.016514	0.014701	0.017545	0.015295	0.017430	0.012601	0.011734	0.016180	0.016389
18	HADE	0.000018	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000012	0.000003	0.000000	0.000017	0.000000	0.000000	0.000009	0.000000	0.000000	0.000000	0.000005	0.000000	0.000014
19	JPRS	0.000035	0.000051	0.000044	0.000392	0.000003	0.000037	0.000559	0.000741	0.001077	0.001059	0.000404	0.022506	0.006929	0.005702	0.001230	0.002847	0.001689	0.001204	0.001230	0.001217	0.001201	0.001645
20	LPKR	0.000702	0.000817	0.000355	0.000629	0.000522	0.000620	0.000559	0.000439	0.000509	0.000348	0.000550	0.000962	0.000988	0.001134	0.000605	0.000530	0.000440	0.000469	0.000349	0.000384	0.000353	0.000561
21	INCO	0.000062	0.000032	0.000028	0.000035	0.000019	0.000055	0.000013	0.000016	0.000027	0.000068	0.000036	0.000050	0.000043	0.000074	0.000066	0.000066	0.000000	0.000020	0.000020	0.000000	0.000000	0.000002
22	PANS	0.000000	0.000002	0.000040	0.000024	0.000000	0.000015	0.000038	0.000000	0.000000	0.000044	0.000016	0.000001	0.000000	0.000000	0.000004	0.0000573	0.000300	0.000522	0.000177	0.000647	0.001335	0.000633
23	BBCA	0.000522	0.000317	0.000399	0.000501	0.000419	0.000168	0.000849	0.000520	0.000512	0.000539	0.000474	0.000375	0.000350	0.000513	0.000546	0.000573	0.001300	0.000522	0.000889	0.001418	0.000000	0.004799
24	PANR	0.001008	0.000094	0.000251	0.000312	0.000073	0.000558	0.000146	0.007792	0.011599	0.000535	0.002239	0.006654	0.001362	0.000833	0.000193	0.014908	0.021639	0.006573	0.000889	0.001418	0.000000	0.004799
25	STIP	0.000376	0.000097	0.001093	0.002812	0.000380	0.000364	0.000011	0.000032	0.000134	0.000026	0.000552	0.001339	0.001342	0.000203	0.000266	0.000067	0.000080	0.000013	0.000031	0.000126	0.000125	0.000240
26	DOID	0.000119	0.000054	0.000178	0.000081	0.000984	0.000709	0.000023	0.002562	0.000070	0.000200	0.000498	0.000577	0.000098	0.000736	0.000627	0.001775	0.000706	0.000886	0.000587	0.000151	0.000176	0.000714
27	MIRA	0.008861	0.016023	0.009412	0.011383	0.033784	0.014924	0.057418	0.022021	0.022049	0.025467	0.000000	0.000019	0.001225	0.004272	0.006679	0.005284	0.003626	0.004047	0.001953	0.008635	0.002253	0.005012
28	BRNA	0.000000	0.000000	0.000000	0.000000	0.000091	0.000000	0.000094	0.000000	0.000007	0.000000	0.000000	0.000000	0.000198	0.000143	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
29	TINS	0.000175	0.000315	0.000119	0.000047	0.000071	0.000000	0.000053	0.000370	0.000554	0.000143	0.000198	0.000198	0.001225	0.004272	0.006679	0.005284	0.003626	0.004047	0.001953	0.008635	0.002253	0.005012
30	ICON	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
31	CTBN	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
32	ARNA	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
33	KKGI	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
34	CTRA	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
35	TURI	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000

0.001125

0.002080

LAMPIRAN 4

Perhitungan Return Pasar (Rmt) dan Return Saham Individual (Rit)

NO	EMITEN	-10	-9	-8	-7	-6	-5	-4	-3	-2	-1	0	1	2	3	4	5	6	7	8	9	10	rata-rata	
1	TURI	0.0182	0.0000	-0.0357	0.0185	0.0364	0.0000	0.0000	0.0000	-0.0351	0.0727	0.0000	0.0169	-0.0333	0.0000	-0.0345	-0.0357	0.0185	0.0364	-0.0175	0.0179	0.0000	0.0000	0.0021
2	CTRA	-0.0270	0.0000	0.0417	-0.0267	-0.0274	0.0000	0.0282	0.0411	0.0658	0.0123	-0.7591	-0.0127	-0.0256	-0.0263	0.0000	0.0135	-0.0133	-0.0676	-0.0145	-0.0147	-0.0149	-0.0394	
3	KKGI	-0.2627	0.4943	0.2308	0.2500	0.0000	-0.2500	0.3333	0.0000	0.0000	0.0000	-0.1500	0.1765	0.0000	0.0000	0.0000	-0.0100	-0.0101	-0.0408	0.0426	0.1111	0.0000	0.0395	
4	CTBN	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.9032	0.0000	0.0000	0.0833	-0.2308	0.2400	0.0000	0.0000	0.0000	-0.0386	
5	ARNA	-0.0172	-0.0175	0.0357	0.0000	-0.0172	0.0000	0.0526	0.0667	-0.0156	-0.0159	-0.5161	-0.0400	-0.0139	0.0775	-0.0327	0.0068	0.0000	-0.0671	-0.0144	0.0073	0.0000	-0.0248	
6	INCO	-0.0104	-0.0137	0.0037	-0.0016	0.0053	0.0212	-0.0016	-0.0068	-0.0058	0.0242	-0.0139	0.0000	0.0349	-0.0035	-0.8985	-0.0597	0.0370	-0.0408	-0.0904	-0.0994	0.0909	-0.0490	
7	PANS	0.0000	-0.0149	0.0152	0.0149	0.0000	-0.0074	-0.0370	0.0000	0.0000	-0.0077	-0.4961	0.0000	0.0000	0.0308	0.0000	0.0000	0.0000	-0.0746	0.0000	0.0000	0.0000	-0.0275	
8	BBCA	-0.0069	-0.0139	-0.0282	0.0000	0.0000	-0.0435	-0.0455	0.0556	0.0376	0.0435	-0.5000	-0.0069	-0.0140	0.0071	0.0000	0.0141	-0.0069	-0.0140	-0.0284	-0.0365	-0.0076	-0.0283	
9	PANR	0.0123	0.0000	-0.0244	-0.0125	0.0000	0.0000	0.0127	0.1000	0.0682	-0.0106	-0.6667	-0.0161	-0.0164	0.0000	0.0333	0.1129	0.0290	-0.0141	0.0143	-0.0141	0.0000	-0.0187	
10	SIIP	-0.0057	-0.0057	0.0345	0.0222	0.0217	-0.0426	0.0111	0.0055	-0.0109	-0.0110	-0.7486	-0.1000	0.0247	-0.0361	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0125	-0.0253	-0.0418	
11	DOID	-0.0160	0.0000	-0.0244	0.0167	0.0328	0.0397	-0.0153	0.0078	0.0154	-0.0227	-0.4961	0.0000	0.0615	0.0145	0.0571	-0.0135	0.0411	-0.0132	-0.0133	-0.0135	0.0000	-0.0163	
12	MIRA	0.0000	0.0066	0.0000	0.0065	0.0390	-0.0125	0.1076	0.0057	0.0114	-0.0787	-0.5061	0.0247	-0.0602	-0.0769	0.0139	-0.0548	0.1449	-0.0633	-0.0135	-0.0274	-0.0141	-0.0261	
13	BRNA	0.0000	0.0000	0.0000	0.0000	0.0446	0.0000	0.0000	0.0000	0.0256	0.0000	-0.5000	-0.1167	0.0189	0.0000	0.0926	-0.0847	0.0370	-0.1071	0.0200	0.0000	0.0000	-0.0271	
14	TINS	-0.0256	-0.0131	0.0316	0.0097	0.0191	0.0047	-0.0156	-0.0538	-0.0284	0.0120	-0.8988	-0.1261	-0.1154	-0.0435	0.0909	-0.0417	-0.0326	0.0225	0.1099	0.0693	-0.0185	-0.0497	
15	ICON	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.5000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0238	
16	BMTR	-0.0200	-0.0051	0.0051	0.0000	0.0153	0.0452	0.0096	-0.0190	0.0000	0.0194	-0.7733	-0.0588	0.0089	0.0531	0.0084	-0.0167	-0.0085	0.0171	0.0000	0.0168	0.0000	-0.0334	
17	DAVO	0.0000	-0.0328	0.0169	-0.0167	0.0169	-0.0333	0.0000	0.0000	0.0345	0.0167	-0.5246	-0.0345	0.0000	0.0000	0.0357	-0.0172	-0.0175	0.0000	0.0179	0.0000	0.0000	-0.0256	
18	ANTM	-0.0118	0.0000	0.0239	-0.0117	-0.0079	0.0238	0.0543	0.0074	-0.0328	0.0000	-0.8000	0.0000	-0.0189	0.0000	-0.0096	0.0485	0.0093	0.0550	-0.0174	-0.0177	-0.0270	-0.0349	
19	AKRA	0.0055	0.0055	0.0000	0.0492	0.0313	0.0253	0.0246	0.0192	0.0000	0.0377	-0.7964	-0.0268	0.0000	-0.0182	0.0093	0.0183	-0.0991	-0.0200	0.0204	-0.0100	-0.0202	-0.0350	
20	HITS	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.4969	0.0000	0.0000	0.0375	0.0241	0.0353	-0.0341	0.0000	-0.0235	-0.0361	0.0000	-0.0235	
21	PWON	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0667	0.0000	0.0000	-0.8000	-0.0714	0.0000	-0.0769	-0.0521	-0.0110	0.2000	-0.0741	0.0600	0.0189	0.0000	-0.0416	
22	CPIN	-0.0152	-0.0077	-0.0310	0.0480	-0.0076	0.0538	-0.0073	0.0368	0.0000	0.0426	-0.5102	-0.0139	0.0141	0.0417	0.0133	-0.0263	0.0000	0.0135	0.0267	0.0260	0.0380	-0.0126	
23	HADE	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.5313	0.0667	0.0000	0.0000	-0.0750	0.0000	0.0000	0.0135	0.0000	0.0933	0.0000	-0.0206	
24	JPRS	0.0000	0.0000	-0.0158	0.0160	0.0000	0.0000	0.0211	0.0309	0.0375	-0.0602	-0.7846	-0.0476	0.0000	-0.0250	-0.0256	0.0263	0.0000	-0.0270	0.0000	-0.0278	0.0000	-0.0445	
25	LPKR	0.0000	0.0059	-0.0059	0.0000	0.0000	-0.0059	0.0000	-0.0060	0.0000	0.0000	-0.5988	0.0149	0.0147	-0.0145	-0.0294	0.0303	-0.0147	-0.0149	0.0000	-0.0152	0.0000	-0.0304	
26	DPNS	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0800	-0.0370	-0.0577	-0.4898	-0.1600	0.0000	-0.0357	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0333	
27	TMAS	0.0064	0.0127	-0.0063	0.0126	-0.0124	0.0063	0.0813	0.0405	-0.0278	0.0514	-0.5054	-0.0110	0.0000	0.0111	0.0220	-0.0215	0.0110	0.0000	0.0000	0.0000	0.0000	-0.0157	
28	PJAA	0.0705	0.0898	-0.0275	0.0113	-0.0279	0.0230	0.0449	0.0968	-0.0074	-0.0617	-0.4947	0.0000	0.0104	0.0000	-0.0412	-0.0215	-0.0220	0.0000	0.0225	-0.0110	0.0000	-0.0165	
29	LPKR1	-0.0059	0.0000	0.0119	0.0000	0.0059	0.0000	0.0000	0.0000	0.0175	0.0345	-0.5000	0.0000	0.0000	0.0000	0.0000	0.0112	0.0000	-0.0111	0.0112	0.0112	0.0112	-0.0207	
30	JRPT	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0227	-0.0853	-0.0169	-0.8000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0172	0.0000	0.0000	0.0000	0.0175	-0.0440	
31	TSPC	0.0303	0.0221	0.0216	0.0141	-0.0069	-0.0070	0.0493	-0.0067	-0.0068	0.0136	-0.9020	0.0548	0.0130	-0.0256	0.0132	0.0130	-0.0128	-0.0130	-0.0263	0.0135	-0.0133	-0.0363	
32	BBLD	0.0000	0.0000	0.0000	0.0071	0.0000	0.0000	0.0282	0.0000	0.0274	0.0000	-0.4867	0.0000	0.0000	-0.0519	0.0000	0.0548	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0201	
33	EKAD	0.0469	0.0000	0.0000	0.0746	0.0417	-0.0667	0.0429	-0.0685	-0.0147	0.0000	-0.4925	0.0000	0.0000	0.0000	0.0000	0.0000	0.0294	0.0000	-0.0286	0.0000	0.0000	-0.0207	
34	APOL	-0.0267	-0.0137	0.0139	-0.0137	-0.0069	0.0070	0.0486	0.0132	-0.0065	-0.0197	-0.5302	0.0429	-0.0548	0.0000	-0.0290	0.0000	0.0149	0.0000	-0.0147	0.0149	-0.0147	-0.0274	
35	PLIN	0.0000	-0.0991	0.0000	0.0600	0.0000	-0.0189	0.0000	0.0000	0.0000	0.0000	-0.8000	0.0000	0.0577	0.0545	0.0345	0.0333	-0.0323	0.0833	-0.0692	-0.0909	-0.0545	-0.0401	
	Rmt	-0.0075	0.0114	0.0082	0.0157	0.0056	-0.0068	0.0237	0.0102	0.0008	0.0005	-0.5534	-0.0127	-0.0282	-0.0030	-0.0226	0.0010	0.0006	-0.0056	-0.0028	-0.0041	0.0012		

LAMPIRAN 5
Perhitungan Expected Return (ERit)

NO	EMITEN	-10	-9	-8	-7	-6	-5	-4	-3	-2	-1	0	1	2	3	4	5	6	7	8	9	10	Rata-Rata
1	TURI	0.0283	0.0044	-0.0259	0.0108	0.0021	-0.0054	0.0112	0.0089	0.0012	0.0113	0.0133	0.0042	-0.0037	0.0113	-0.0033	0.0113	0.0075	0.0030	-0.0211	0.0070	-0.0135	0.0025
2	CTRA	-0.0259	0.0033	0.0283	0.0044	-0.0259	0.0108	0.0021	-0.0054	0.0112	0.0089	0.0012	0.0113	0.0042	-0.0037	0.0113	-0.0033	0.0113	0.0030	0.0030	-0.0211	0.0017	0.0017
3	KKGI	-0.0037	-0.0006	0.0051	0.0185	0.0117	0.0049	0.0024	-0.0037	0.0012	0.0325	-0.0069	0.0021	-0.0148	0.0068	0.0198	0.0088	0.0050	-0.0075	0.0190	0.0075	0.0190	0.0045
4	CTBN	0.0173	0.0021	0.0042	-0.0062	0.0075	-0.0024	-0.0038	-0.0042	-0.0276	0.0093	0.0152	0.0078	0.0115	0.0046	-0.0111	0.0001	-0.0010	-0.0050	-0.0046	0.0014	0.0014	0.0014
5	ARNA	-0.0001	-0.0172	-0.0288	-0.0048	0.0101	0.0017	-0.0158	0.0162	-0.0020	0.0118	0.0047	-0.0102	0.0092	0.0068	0.0027	0.0173	0.0021	0.0042	0.0075	-0.0024	0.0003	0.0003
6	INCO	0.0213	0.0093	0.0022	-0.0052	-0.0060	0.0185	0.0041	0.0033	0.0160	-0.0070	-0.0286	-0.0504	0.0220	-0.0144	0.0412	-0.0770	0.0792	0.0163	0.0412	-0.0147	0.0100	-0.0004
7	PANS	-0.0060	0.0185	0.0041	0.0033	0.0160	-0.0070	-0.0286	-0.0504	0.0220	-0.0144	-0.0480	-0.0770	0.0792	0.0163	0.0412	-0.0770	0.0792	0.0163	0.0412	0.0207	0.0207	0.0000
8	BBCA	-0.0070	-0.0286	-0.0504	0.0033	0.0160	-0.0070	-0.0286	-0.0504	0.0220	-0.0144	-0.0480	-0.0770	0.0792	0.0163	0.0412	-0.0770	0.0792	0.0163	0.0412	0.0207	0.0207	0.0000
9	PANR	0.0163	0.0412	-0.0147	0.0100	0.0010	0.0065	0.0074	0.0207	0.0010	0.0188	0.0130	0.0452	-0.0234	0.0248	0.0047	0.0207	0.0101	-0.0083	0.0167	0.0025	0.0039	0.0051
10	SIIP	-0.0047	0.0005	0.0059	-0.0125	-0.0256	-0.0066	0.0019	0.0064	-0.0484	-0.0017	0.0130	-0.0452	-0.0234	0.0248	0.0047	0.0207	0.0101	-0.0083	0.0167	0.0025	0.0039	0.0051
11	DOID	-0.0221	-0.0213	-0.0445	0.0175	0.0043	-0.0162	-0.0310	0.0256	0.0304	-0.0137	0.0096	0.0190	0.0016	0.0032	-0.057	-0.0200	0.0110	-0.0192	0.0061	0.0061	0.0218	-0.0027
12	MIRA	0.0002	0.0078	0.0171	-0.0065	0.0037	-0.0152	-0.0187	-0.0094	0.0153	0.0054	-0.0011	-0.0068	-0.0099	-0.0172	0.0157	0.0011	0.0033	-0.0150	0.0004	0.0144	-0.0044	-0.0009
13	BRNA	-0.0123	0.0252	0.0081	0.0059	0.0140	-0.0052	0.0135	0.0013	0.0113	-0.0242	-0.0094	-0.0189	0.0007	0.0054	-0.0014	-0.0282	-0.0358	0.0029	0.0209	-0.0102	-0.0205	-0.0027
14	TINS	0.0140	-0.0052	0.0135	0.0013	0.0113	-0.0242	-0.0094	-0.0189	0.0007	0.0054	-0.0014	-0.0282	-0.0358	0.0029	0.0209	-0.0102	-0.0358	0.0029	0.0209	-0.0102	-0.0205	-0.0027
15	ICON	0.0112	0.0338	0.0075	0.0328	-0.0148	-0.0260	0.0010	0.0107	-0.0025	0.0530	0.0393	0.0006	-0.0408	0.0763	-0.0121	0.0157	-0.0090	-0.0026	-0.0022	-0.0012	-0.0053	0.0079
16	BMTR	0.0061	0.0029	-0.0003	0.0056	0.0117	0.0008	-0.0029	-0.0211	0.0263	0.0091	-0.0026	0.0026	0.0148	0.0018	-0.0102	0.0010	0.0037	0.0085	0.0038	0.0018	-0.0070	0.0027
17	DAVO	0.0044	-0.0121	0.0108	-0.0031	0.0127	0.0036	0.0036	0.0123	-0.0122	-0.0087	0.0079	-0.0087	-0.0016	0.0141	0.0132	-0.0088	0.0045	-0.0041	-0.0188	0.0144	0.0118	0.0017
18	ANTM	-0.0059	0.0125	0.0133	0.0098	0.0032	0.0113	0.0028	0.0199	0.0049	-0.0039	0.0051	0.0073	-0.0067	0.0066	-0.0029	0.0170	0.0140	0.0058	0.0088	-0.0027	-0.0122	0.0051
19	AKRA	0.0073	-0.0067	0.0066	-0.0029	0.0170	0.0140	0.0058	0.0088	-0.0027	-0.0122	-0.0283	0.0014	0.0205	-0.0393	0.0064	-0.0005	-0.0355	-0.0069	0.0407	-0.0094	-0.0152	-0.0015
20	HITS	-0.0072	-0.0115	0.0074	0.0203	0.0088	0.0007	-0.0002	0.0028	0.0086	-0.0135	0.0008	-0.0007	0.0058	0.0013	-0.0011	0.0075	0.0328	-0.0038	0.0134	0.0078	-0.0099	0.0033
21	PWON	-0.0002	0.0028	0.0086	-0.0135	0.0008	-0.0007	0.0058	0.0013	-0.0011	0.0075	0.0328	-0.0007	0.0058	0.0013	-0.0011	0.0075	0.0328	-0.0038	0.0134	0.0078	-0.0099	0.0033
22	CPIN	-0.0094	-0.0203	-0.0431	0.0410	-0.0113	0.0284	0.0107	0.0164	-0.0017	-0.0073	0.0231	0.0022	-0.0214	0.0111	0.0120	-0.0132	0.0110	-0.0132	-0.0066	0.0142	0.0052	0.0013
23	HADE	0.0150	-0.0072	-0.0115	0.0074	0.0203	0.0088	0.0007	-0.0002	0.0028	0.0086	-0.0135	0.0008	-0.0007	0.0058	0.0013	-0.0011	0.0075	0.0328	-0.0038	0.0134	0.0078	0.0045
24	JPRS	0.0167	0.0105	-0.0043	0.0144	0.0095	0.0055	0.0099	-0.0059	0.0041	0.0074	-0.0054	-0.0143	-0.0057	-0.0274	-0.0070	0.0044	0.0213	0.0093	0.0022	-0.0052	-0.0060	0.0016
25	LPKR	0.0099	-0.0059	0.0041	0.0074	-0.0054	-0.0143	0.0055	-0.0059	0.0041	0.0074	-0.0054	-0.0143	-0.0057	-0.0274	-0.0070	0.0044	0.0213	0.0093	0.0022	-0.0052	-0.0060	0.0016
26	DPNS	0.0132	-0.0023	0.0081	0.0242	-0.0265	-0.0063	0.0198	0.0010	-0.0070	0.0044	0.0213	0.0093	0.0022	-0.0057	-0.0274	-0.0070	0.0044	0.0213	0.0093	0.0022	-0.0052	-0.0060
27	TMAS	0.0093	0.0011	-0.0130	-0.0102	0.0048	0.0063	-0.0030	0.0014	-0.0008	0.0236	0.0246	0.0191	-0.0022	-0.0187	0.0025	0.0044	0.0004	0.0004	0.0048	-0.0017	0.0048	0.0029
28	PJAA	-0.0049	0.0014	-0.0106	0.0021	0.0279	0.0063	0.0076	0.0003	0.0013	0.0059	-0.0060	0.0031	0.0014	-0.0088	-0.0228	-0.0151	0.0016	-0.0033	0.0274	-0.0008	-0.0087	0.0005
29	LPKR1	-0.0228	-0.0151	0.0016	-0.0043	0.0274	-0.0008	-0.0087	0.0035	0.0039	0.0135	0.0051	0.0106	0.0148	0.0165	-0.0105	0.0070	0.0102	-0.0043	0.0122	-0.0200	0.0125	0.0025
30	JRPT	0.0279	0.0133	0.0076	0.0003	0.0013	0.0059	-0.0060	0.0031	0.0014	-0.0088	-0.0228	-0.0151	0.0016	-0.0043	0.0274	-0.0008	-0.0087	0.0035	0.0039	0.0135	0.0024	0.0024
31	TSPC	0.0042	0.0092	0.0174	-0.0009	0.0029	-0.0014	-0.0026	-0.0132	0.0014	0.0111	0.0070	0.0030	0.0058	0.0075	-0.0041	0.0190	0.0023	-0.0027	-0.0044	0.0153	0.0071	0.0035
32	BBLD	0.0058	0.0075	-0.0041	0.0190	0.0023	-0.0027	-0.0044	0.0153	0.0071	0.0005	-0.0037	0.0058	-0.0004	0.0051	0.0030	-0.0040	0.0074	-0.0012	-0.0023	0.0146	-0.0066	0.0031
33	EKAD	0.0051	0.0030	-0.0040	0.0074	-0.0012	-0.0023	0.0146	-0.0066	0.0032	-0.0015	0.0026	0.0027	0.0047	0.0015	0.0046	0.0112	0.0033	0.0173	0.0081	-0.0049	0.0086	0.0037
34	APOL	-0.0154	0.0200	-0.0012	-0.0008	0.0020	0.0071	-0.0016	0.0143	-0.0008	0.0080	0.0065	-0.0219	0.0132	0.0032	0.0092	-0.0020	0.0263	0.0043	-0.0013	-0.0038	-0.0088	0.0027
35	PLIN	-0.0088	-0.0029	-0.0004	0.0080	0.0138	-0.0025	-0.0285	0.0173	0.0126	-0.0019	-0.0010	0.0108	0.0013	0.0172	-0.0010	-0.0058	0.0046	-0.0105	-0.0179	-0.0396	-0.0038	-0.0019

LAMPIRAN 6

Data beda *Abnormal Return* (AR) sebelum dan setelah *Stock Split*

No	Nama Perusahaan	Rata-rata AR sebelum <i>stock split</i>	Rata-rata AR setelah <i>stock split</i>
1	TURI	0.0029	-0.0034
2	CTRA	0.0096	-0.0872
3	KKGI	0.0727	0.0006
4	CTBN	0.0004	-0.0767
5	ARNA	0.0100	-0.0571
6	INCO	-0.0042	-0.0890
7	PANS	0.0006	-0.0530
8	BBCA	0.0065	-0.0537
9	PANR	0.0080	-0.0528
10	SIIP	0.0104	-0.0802
11	DOID	0.0105	-0.0355
12	MIRA	0.0086	-0.0558
13	BRNA	0.0033	-0.0496
14	TINS	-0.0048	-0.0866
15	ICON	-0.0107	-0.0508
16	BMTR	0.0012	-0.0701
17	DAVO	-0.0009	-0.0513

18	ANTM	-0.0023	-0.0743
19	AKRA	0.0163	-0.0789
20	HITS	-0.0016	-0.0498
21	PWON	-0.0078	-0.0817
22	CPIN	0.0109	-0.0365
23	HADE	-0.0045	-0.0439
24	JPRS	-0.0038	-0.0846
25	LPKR	0.0028	-0.0596
26	DPNS	0.0001	-0.0637
27	TMAS	0.0145	-0.0486
28	PJAA	0.0167	-0.0477
29	LPKR1	0.0066	-0.0503
30	JRPT	-0.0171	-0.0730
31	TSPC	0.0105	-0.0856
32	BBLD	0.0016	-0.0456
33	EKAD	0.0038	-0.0501
34	APOL	-0.0036	-0.0541
35	PLIN	-0.0065	-0.0671

LAMPIRAN 7

Data beda *Trading Volume Activity* (TVA) sebelum dan setelah *Stock Split*

No	Nama Perusahaan	Rata-rata TVA sebelum <i>stock split</i>	Rata-rata TVA setelah <i>stock split</i>
1	DPNS	0.000174	0.000051
2	TMAS	0.001369	0.001012
3	PJAA	0.001342	0.000536
4	LPKR1	0.000437	0.000750
5	JRPT	0.000015	0.000083
6	TSPC	0.000291	0.003347
7	BBLD	0.000000	0.000005
8	EKAD	0.000024	0.000014
9	APOL	0.000508	0.000775
10	PLIN	0.000000	0.000003
11	BMTR	0.000155	0.003472
12	DAVO	0.000316	0.000083
13	ANTM	0.001612	0.003250
14	AKRA	0.000777	0.002402
15	HITS	0.000000	0.000010
16	PWON	0.000000	0.000023
17	CPIN	0.005233	0.016389
18	HADE	0.000003	0.000014

19	JPRS	0.000404	0.002489
20	LPKR	0.000550	0.000561
21	INCO	0.000036	0.001374
22	PANS	0.000016	0.000002
23	BBCA	0.000474	0.000633
24	PANR	0.002239	0.004799
25	SIIP	0.000552	0.000240
26	DOID	0.000498	0.000714
27	MIRA	0.022134	0.024654
28	BRNA	0.000019	0.000088
29	TINS	0.000198	0.005012
30	ICON	0.000000	0.0000000000
31	CTBN	0.000000	0.0000000000
32	ARNA	0.00000004282	0.0000000605
33	KKGI	0.00000000012	0.0000000014
34	CTRA	0.00000000556	0.0000000131
35	TURI	0.00000021085	0.0000002943

LAMPIRAN 8

Tabel Hasil Perhitungan *Descriptive Statistic*

Sebelum

	N	Minimum	Maximum	Mean	Std. Deviation
TVA	35	.0000	.0221	.001125	.0037841
AR	35	-.0171	.0167	.002456	.0077996
Valid N (listwise)	35				

Setelah

	N	Minimum	Maximum	Mean	Std. Deviation
TVA	35	.0000	.0247	.002080	.0049249
AR	35	-.0890	-.0028	-.053943	.0226344
Valid N (listwise)	35				

LAMPIRAN 9

Tabel Hasil Perhitungan *One-Sample Kolmogorov-Smirnov Test*

TVA

		TVasebelum	TVasetelah
N		35	35
Normal Parameters(a,b)	Mean	,00113	,00208
	Std. Deviation	,003784	,004925
Most Extreme Differences	Absolute	,383	,336
	Positive	,365	,300
	Negative	-,383	-,336
Kolmogorov-Smirnov Z		2,267	1,990
Asymp. Sig. (2-tailed)		,000	,001

a Test distribution is Normal.

b Calculated from data.

AR

		ARsebelum	ARsetelah
N		35	35
Normal Parameters(a,b)	Mean	,00246	-,05394
	Std. Deviation	,007800	,022634
Most Extreme Differences	Absolute	,078	,134
	Positive	,059	,134
	Negative	-,078	-,097
Kolmogorov-Smirnov Z		,459	,792
Asymp. Sig. (2-tailed)		,984	,557

LAMPIRAN 10

Tabel Hasil Perhitungan *One Sample t Test* 2006-2010

One-Sample Statistics				
	N	Mean	Std. Deviation	Std. Error Mean
t-10	35	-.009663	.0480391	.0081201
t-9	35	.009317	.0887966	.0150094
t-8	35	.010366	.0405908	.0068611
t-7	35	.009317	.0448625	.0075831
t-6	35	.002240	.0215626	.0036447
t-5	35	-.005674	.0482338	.0081530
t-4	35	.027177	.0612198	.0103480
t-3	35	.006657	.0360053	.0060860
t-2	35	-.001063	.0292104	.0049375
t-1	35	-.002691	.0325437	.0055009
t=0	35	-.552923	.2346082	.0396560
t+1	35	-.008954	.0595199	.0100607
t+2	35	-.030594	.1573305	.0265937
t+3	35	-.005051	.0335923	.0056781
t+4	35	-.023986	.1476349	.0249549
t+5	35	.002217	.0343104	.0057995
t+6	35	-.006371	.0628023	.0106155
t+7	35	-.006169	.0572762	.0096814
t+8	35	-.007497	.0346514	.0058571
t+-9	35	-.005846	.0320063	.0054101
t+10	35	.001846	.0264216	.0044661

One-Sample Test

	Test Value = 0					
	T	Df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
t-10	-1.190	34	.242	-.0096629	-.026165	.006839
t-9	.621	34	.539	.0093171	-.021186	.039820
t-8	1.511	34	.140	.0103657	-.003578	.024309
t-7	1.229	34	.228	.0093171	-.006094	.024728
t-6	.615	34	.543	.0022400	-.005167	.009647
t-5	-.696	34	.491	-.0056743	-.022243	.010895
t-4	2.626	34	.013	.0271771	.006147	.048207
t-3	1.094	34	.282	.0066571	-.005711	.019025
t-2	-.215	34	.831	-.0010629	-.011097	.008971
t-1	-.489	34	.628	-.0026914	-.013871	.008488
t=0	-13.943	34	.000	-.5529229	-.633514	-.472332
t+1	-.890	34	.380	-.0089543	-.029400	.011492
t+2	-1.150	34	.258	-.0305943	-.084639	.023451
t+3	-.890	34	.380	-.0050514	-.016591	.006488
t+4	-.961	34	.343	-.0239857	-.074700	.026729
t+5	.382	34	.705	.0022171	-.009569	.014003
t+6	-.600	34	.552	-.0063714	-.027945	.015202
t+7	-.637	34	.528	-.0061686	-.025844	.013506
t+8	-1.280	34	.209	-.0074971	-.019400	.004406
t+9	-1.081	34	.288	-.0058457	-.016840	.005149
t+10	.413	34	.682	.0018457	-.007230	.010922

LAMPIRAN 11

Tabel Hasil Perhitungan Wilcoxon

TVA

Ranks

		N	Mean Rank	Sum of Ranks
TVAs setelah - TVAs sebelum	Negative Ranks	7(a)	14,57	102,00
	Positive Ranks	24(b)	16,42	394,00
	Ties	4(c)		
	Total	35		

a TVAs setelah < TVAs sebelum

b TVAs setelah > TVAs sebelum

c TVAs setelah = TVAs sebelum

Test Statistics(b)

	TVAs setelah – TVAs sebelum
Z	-2,861(a)
Asymp. Sig. (2-tailed)	,004

a Based on negative ranks.

b Wilcoxon Signed Ranks Test