

Lampiran 3. Return Minggu 1 – Minggu 4

Minggu Pertama

2/6/2017	0.0000
3/6/2017	0.0016
4/3/2017	0.0067
5/8/2017	0.0265
6/5/2017	0.0105
7/3/2017	0.0085
8/7/2017	-0.0050
9/4/2017	-0.0034
10/2/2017	0.0067
11/6/2017	0.0086
12/4/2017	0.0018

minggu kedua

2/13/2017	-0.0111
3/13/2017	-0.0115
4/10/2017	-0.0051
5/15/2017	-0.0034
6/12/2017	-0.0018
7/10/2017	0.0000
8/14/2017	0.0000
9/11/2017	0.0100
10/9/2017	-0.0017
11/13/2017	-0.0068
12/11/2017	-0.0135

minggu ketiga

3/20/2017	-0.0066
4/17/2017	0.0000
5/22/2017	-0.0169
6/19/2017	0.0104
7/17/2017	0.0000
8/21/2017	-0.0118
9/18/2017	0.0000
10/16/2017	-0.0085
11/20/2017	-0.0017
12/18/2017	-0.0038

minggu keempat

3/27/2017	-0.0217
5/29/2017	-0.0119
6/26/2017	0.0000
7/24/2017	-0.0129
8/28/2017	-0.0082
9/25/2017	0.0000
10/23/2017	-0.0051
11/27/2017	0.0035
12/25/2017	0.0000

Lampiran 4. Hasil Olah Data

Case Processing Summary

	Cases					
	Included		Excluded		Total	
	N	Percent	N	Percent	N	Percent
Return * Hari	9047	81,2%	2089	18,8%	11136	100,0%

Report

Return

Hari	N	Minimum	Maximum	Mean	Std. Deviation
Senin	1755	-,141732	,246231	-,000664	,021864
Selasa	1794	-,226316	,239521	-,000507	,022869
Rabu	1872	-,172485	,251701	,000794	,022890
Kamis	1794	-,129353	,136364	,000895	,020729
Jumat	1832	-,090909	,129870	,001127	,020252
Total	9047	-,226316	,251701	,000341	,021759

Oneway

Descriptives

Return

	N	Mean	Std. Deviation	Std. Error	95% Confidence Interval for Mean		Minimum
					Lower Bound	Upper Bound	
Senin	1755	-,000664	,0218644	,0005219	-,001688	,000359	-,1417
Selasa	1794	-,000507	,0228687	,0005399	-,001566	,000552	-,2263
Rabu	1872	,000794	,0228896	,0005290	-,000244	,001831	-,1725
Kamis	1794	,000895	,0207292	,0004894	-,000065	,001855	-,1294
Jumat	1832	,001127	,0202515	,0004731	,000199	,002055	-,0909
Total	9047	,000341	,0217593	,0002288	-,000108	,000789	-,2263

Descriptives

Return

	Maximum
Senin	,2462
Selasa	,2395
Rabu	,2517
Kamis	,1364
Jumat	,1299
Total	,2517

Test of Homogeneity of Variances

Return

Levene Statistic	df1	df2	Sig.
1,040	4	9042	,385

ANOVA

Return

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	,005	4	,001	2,710	,028
Within Groups	4,278	9042	,000		
Total	4,283	9046			

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
SeninMingguPertama	507	,00116	,02630	,00117
SeninMingguKedua	429	-,00053	,01903	,00092
SeninMingguKetiga	429	,00108	,02058	,00099
SeninMingguKeempat	390	-,00214	,01969	,00100

One-Sample Test

	Test Value = 0				
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference
					Lower
SeninMingguPertama	,991	506	,322	,0011575	-,001137
SeninMingguKedua	-,581	428	,561	-,0005343	-,002341
SeninMingguKetiga	1,085	428	,278	,0010781	-,000875
SeninMingguKeempat	-2,142	389	,033	-,0021352	-,004095

One-Sample Test

	Test Value = 0
	95% Confidence Interval of the Difference
	Upper
SeninMingguPertama	,003452
SeninMingguKedua	,001272
SeninMingguKetiga	,003031
SeninMingguKeempat	-,000175