

LAMPIRAN 1. Daftar Sampel Perusahaan

No.	Kode Saham	Nama Perusahaan
1	ADHI	Adh Karya (Persero) Tbk.
2	ADRO	Adaro Energy Tbk.
3	AKRA	AKR Corporindo Tbk.
4	ASII	Astra International Tbk.
5	BBCA	Bank Central Asia Tbk.
6	BBNI	Bank Negara Indonesia (Persero) Tbk.
7	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
8	BBTN	Bank Tabungan Negara (Persero) Tbk.
9	BMRI	Bank Mandiri (Persero) Tbk.
10	BSDE	Bumi Serpong Damai Tbk.
11	GGRM	Gudang Garam Tbk.
12	ICBP	Indofood CBP Sukses Makmur Tbk.
13	INCO	Vale Indonesia Tbk.
14	INDF	Indofood Sukses Makmur Tbk.
15	INTP	Indocement Tungal Prakasa Tbk.
16	JSMR	Jasa Marga (Persero) Tbk.
17	KLBF	Kalbe Farma Tbk.

18	LPKR	Lippo Karawaci Tbk.
19	LPPF	Matahari Department Store Tbk.
20	MNCN	Media Nusantara Citra Tbk.
21	PGAS	Perusahaan Gas Negara
22	PTBA	Tambang Batubara Bukit Asam Tbk.
23	PTPP	PP (Persero) Tbk.
24	SCMA	Surya Citra Media Tbk.
25	SMGR	Semen Indonesia (Persero) Tbk.
26	SMRA	Summarecon Agung Tbk.
27	SSMS	Sawit Sumbermas Sarana Tbk.
28	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
29	UNTR	United Tractors Tbk.
30	UNVR	Unilever Indonesia Tbk.
31	WIKA	Wijaya Karya (Persero) Tbk.
32	WSKT	Waskita Karya (Persero) Tbk.

LAMPIRAN 2. Kriteria Pemilihan Sampel

No	Keterangan	Jumlah Emiten
1	Perusahaan yang terdaftar sebagai Indeks LQ-45 periode tahun 2015-2018	61
2	Perusahaan yang konsisten berada dalam daftar Indeks LQ-45 periode tahun 2015-2018	32
3	Perusahaan tidak melakukan <i>delisting</i> yaitu penghapusan pencatatan saham perusahaan dari bursa selama periode periode tahun 2015-2018	32
Jumlah sampel terpilih		32

LAMPIRAN 3. Rekapitulasi Return Harian Perusahaan Sampel Tahun 2015

PERUSAHAAN	SENIN	SELASA	RABU	KAMIS	JUMAT
ADHI	-0.012098315	0.008444409	-0.002644233	0.004211771	-0.002545374
ADRO	-0.01124109	0.002079387	0.001171642	-0.003596901	-0.001194491
AKRA	-0.00272789	0.003756972	0.005189274	0.001562506	0.002273556
ASII	-0.004827031	-0.000333195	0.001257456	1.04524E-05	0.001178847
BBCA	-0.001669549	0.001502155	0.000378918	0.001169288	-0.00051809
BBNI	-0.005517034	0.002089018	0.001399626	0.002250462	-0.003386083
BBRI	-0.004478104	0.000277612	0.002150236	0.001304136	0.001995402
BBTN	-0.010843192	0.004244343	0.001351523	0.006816208	0.001454984
BMRI	-0.004815248	0.002023223	-0.000344725	0.001076143	0.000554122
BSDE	-0.008324368	-0.000135934	0.002934993	0.006397337	0.000671244
GGRM	-0.003425263	-0.001592799	-4.22148E-05	0.002238001	0.001986902
ICBP	-0.002702064	0.003067047	0.001179913	0.000749318	-0.000694045
INCO	-0.005522317	-0.004118391	-0.003498847	0.002565067	-0.001684853
INDF	-0.007291284	-0.001560964	-0.000177222	0.00429936	-0.001411641
INTP	-0.003234369	-0.000279489	0.001527824	0.004059586	-0.00243987
JSMR	-0.005893115	0.001986937	-0.001867623	0.000936527	-0.000380295
KLBF	-0.006312958	0.000987182	-0.003644141	0.002129805	0.00209671
LPKR	-0.004696933	0.003593573	0.000388456	0.003672554	-0.001040001
LPPF	-0.005023148	0.002342983	-0.002900445	0.007753214	0.004173858
MNCN	-0.006159031	0.002701225	-0.000746253	0.00236743	-0.003100133
PGAS	-0.013781462	-0.001981039	0.000351501	0.000269921	0.001366554
PTBA	-0.011407886	0.001273443	-0.002376537	-0.005381888	-0.001204936
PTPP	-0.006795055	0.000410236	0.000866828	0.009233103	-0.000552678
SCMA	6.20978E-05	0.005204446	-0.003831672	0.003269853	-0.004026682
SMGR	-0.009733067	-0.002645876	0.007735263	0.00032272	-0.001366608
SMRA	-0.002823914	0.002463111	0.000438595	0.005595914	-0.001669795
SSMS	-0.005438333	-0.001017266	0.000131506	0.007126573	0.004479951
TLKM	-0.002331446	0.000400629	0.00031326	0.0012674	0.002618774
UNTR	-0.005724541	0.003960076	0.001885345	-0.004245012	0.004708465
UNVR	-0.002097139	0.00143845	-0.001901887	0.001592803	0.005224226
WIKA	-0.010448951	0.00177155	0.000874615	0.004565805	-0.002122776
WSKT	-0.006556981	0.004862501	0.000152003	0.004884154	0.00102978
RATA2	-0.006058718	0.001475476	0.000240718	0.0025148	0.000202345

LAMPIRAN 4. Rekapitulasi Return Harian Perusahaan Sampel Tahun 2016

PERUSAHAAN	SENIN	SELASA	RABU	KAMIS	JUMAT
ADHI	0.001091089	-0.000168132	0.000194198	0.001460934	-0.001774244
ADRO	0.009886685	0.005466526	0.003895845	0.009020817	0.002509226
AKRA	0.004555721	-0.001182202	0.002414786	-0.004435907	-0.002154872
ASII	0.002374582	0.001258901	0.003052755	0.002430932	-0.001870192
BBCA	0.000283101	0.001526341	-9.09627E-05	0.001188257	0.000306307
BNI	-5.7448E-05	0.002699375	0.003519432	-0.000194764	-0.003144781
BBRI	-0.003545993	2.40E-05	0.002392258	0.001683336	0.000612758
BBTN	-0.003221801	0.004981416	0.008853106	-0.00171824	-0.003558164
BMRI	0.001346247	0.004497179	0.002572271	-0.000701628	-0.001540221
BSDE	-0.005050481	0.003305392	0.005433207	-0.003582746	-0.000640566
GGRM	0.001188797	0.001954388	0.002774736	0.000195687	-0.002400939
ICBP	-0.002702064	0.003067047	0.001179913	-0.000749318	-0.000694045
INCO	0.005744179	-0.001772163	0.003002222	0.006750693	0.000455258
INDF	-0.000848184	0.006102214	0.003806475	0.002967022	-0.001933095
INTP	-0.000816642	-0.001387475	0.005058505	-0.007598847	-0.001902342
JSMR	-0.002632498	0.000693311	0.003035116	-0.001853017	-0.003637832
KLBF	-0.002908903	0.003668862	0.006997409	0.001406025	-0.005245519
LPKR	-0.001583945	-0.003782172	0.001479887	-0.000958901	-0.002056188
LPPF	0.002323188	-0.006267836	0.004158028	0.001488045	-0.002799248
MNCN	-0.002833892	-0.001826179	0.003504727	0.001820959	-0.001935215
PGAS	0.004048449	-0.001997937	-0.002595029	-8.05371E-05	0.002667035
PTBA	0.014510889	-0.002855567	0.013183343	0.001607646	-0.00200323
PTPP	0.000425389	0.000465502	0.004065697	-6.57E-05	-0.003702319
SCMA	-0.002682821	-0.000213962	-0.000614074	3.61E-04	0.002134933
SMGR	-0.000117777	-0.000371813	0.001132627	-3.65E-03	-0.000351162
SMRA	-0.004340321	-0.000194076	0.006052337	-3.19E-03	-0.000252598
SSMS	-0.001052842	-0.00142139	-0.000994053	1.55E-03	-0.004009287
TLKM	0.002486086	0.001030406	0.004154536	1.35E-03	-0.003089489
UNTR	-0.000378661	4.30E-05	0.005968054	3.46E-03	-0.001870304
UNVR	-0.004046898	1.49E-03	0.007177685	-2.61E-04	-0.004267444
WIKA	-0.023397679	3.92E-01	0.002708142	-1.14E-04	0.000315138
WSKT	-0.002452278	1.62E-03	0.009529727	8.55E-04	0.000163665
RATA2	-0.00045021	0.012879508	0.003656341	0.000373207	-0.001489656

LAMPIRAN 5. Rekapitulasi Return Harian Perusahaan Sampel Tahun 2017

PERUSAHAAN	SENIN	SELASA	RABU	KAMIS	JUMAT
ADHI	0.00170033	-0.000113294	-0.000724966	-0.000982182	-0.000590399
ADRO	0.001556408	0.005317959	-0.00025206	-0.001354051	-0.002473431
AKRA	-0.001817962	-0.001248436	-0.000842626	0.004756833	0.001274712
ASII	0.001327362	-0.000505333	-0.001261096	-0.000161159	0.001189642
BBCA	0.002115656	0.001679736	0.001871839	0.001076972	0.000376315
BNI	-0.002310161	-0.003575974	0.003435561	0.004846802	0.002361148
BRI	0.002056928	0.000135825	0.004217934	0.000164454	0.002559957
BTN	-0.001174436	0.005403551	0.001081497	-0.005558991	0.004127831
BMR	0.003075257	-0.001644047	0.003163653	0.001157786	0.001048917
BSDE	-0.00185057	-0.000210438	-0.00040759	0.002004785	0.000771798
GGRM	0.000530682	-0.004102188	0.001935104	0.005511518	0.002474698
ICBP	0.00212866	-0.002460571	0.002928258	-0.00249361	0.000979388
INCO	0.001927194	0.0036617	0.004120449	-0.001806837	-0.005831509
INDF	-0.000802946	0.001647567	9.29172E-05	-0.000575602	-0.000894309
INTP	0.003534844	-0.001129727	0.006823849	0.001410469	-0.002592263
JSMR	-0.000784868	0.001840968	0.005201259	0.003125864	-0.001165496
KLBF	3.70E-05	-0.00034733	0.004033274	-0.002401169	0.001438705
LPKR	1.30E-03	-0.004948739	-0.00016135	-0.002196041	-0.000631874
LPPF	1.68E-03	-0.003768068	-0.002752072	0.005256886	-0.006357492
MNCN	-3.82E-03	-0.008745516	0.003649527	0.000773331	0.002052585
PGAS	-1.95E-03	-0.006096042	-0.000972755	0.002236769	-0.00021905
PTBA	-1.22E-03	0.006925466	-0.004561054	0.001237478	-0.001103339
PTPP	-5.44E-03	-0.002278837	-0.001538421	-0.000851042	0.003385901
SCMA	6.42E-04	-0.00092294	0.002966705	0.002271239	-0.0061447
SMGR	5.02E-05	-0.001632043	0.001518522	0.002295873	5.59142E-05
SMRA	-9.13E-04	-0.00522014	0.001711282	-0.000713151	-0.000703391
SSMS	-1.74E-05	0.002122063	0.000312224	-0.000336796	1.84E-05
TLKM	8.69E-04	0.000455688	-0.00288633	0.001751794	2.48E-03
UNTR	2.61E-03	0.00711778	0.003487408	0.000894345	-3.10E-03
UNVR	-8.65E-05	0.003097961	0.002561909	-0.000443979	1.97E-03
WIKA	3.21E-04	-0.004068844	-0.001372813	-0.001562052	-7.81E-04
WSKT	2.47E-03	-0.004254272	-0.00089334	0.000769563	2.52E-04
RATA2	0.000242203	-0.000336998	0.001140209	0.000975753	-0.000117622

LAMPIRAN 6. Rekapitulasi Return Harian Perusahaan Sampel Tahun 2018

PERUSAHAAN	SENIN	SELASA	RABU	KAMIS	JUMAT
ADHI	-0.001781629	-0.000789276	-0.000218252	0.001365878	-0.00030807
ADRO	0.000666649	-0.003670304	-0.002891375	0.000444131	-0.00065102
AKRA	-0.0028977	0.000298625	-0.001300093	0.001566579	-0.003812258
ASII	-0.003125863	0.000385977	0.003116855	-0.000555989	0.000919468
BBCA	0.001834995	-0.000440396	0.000124808	0.001496464	0.000728134
BBNI	-0.003772784	0.010360586	-0.00015597	0.011797743	-0.001558322
BBRI	-0.000479338	-0.00112035	7.41E-05	0.0016786	0.0011082
BBTN	0.001168334	-0.003487804	-0.000909327	-0.000875805	-0.000281358
BMRI	-0.001773367	-0.003041982	0.001227106	0.002522412	0.000644611
BSDE	-0.002786288	-0.006310531	0.002776086	-0.000224749	0.002278317
GGRM	-0.002166701	-0.000895874	0.000442868	0.002150418	0.001249481
ICBP	0.002069766	-0.00290001	-0.001746611	0.004539445	0.001713553
INCO	0.000522214	-0.005807098	0.004281529	0.002805157	0.002556442
INDF	0.000571914	-0.003591341	0.000275912	0.002103345	0.001040551
INTP	-0.001501009	-0.002837579	0.000159567	-7.96E-05	0.00304684
JSMR	-0.000898434	-0.003198523	-0.000236651	0.000118914	-0.002540636
KLBF	0.00127545	-0.000604559	-0.001741269	-0.000161672	0.000459052
LPKR	0.000242371	-0.007116864	-0.00075233	-0.003438481	-0.000365017
LPPF	0.002311717	-0.008657216	-0.004002573	0.001320153	0.001143167
MNCN	-0.000414982	-0.003051355	-0.00379788	-0.000516859	-0.003513184
PGAS	-0.001380162	0.001468395	0.008389622	-0.000997085	-0.00027903
PTBA	0.003810323	0.000702664	0.002775763	0.002372297	0.002717296
PTPP	0.002327685	-0.004372345	-0.00147921	-0.002480851	0.001400763
SCMA	-0.000993676	0.002199903	-0.001675991	-0.001977314	-0.001572484
SMGR	-0.001911733	-0.003363049	0.004188018	0.004781071	0.001065458
SMRA	-0.002563198	-0.006101407	-0.001682603	0.004586995	0.004725194
SSMS	-0.003996924	-0.000698211	-0.001133216	0.001765426	0.001510299
TLKM	0.001934336	-0.002777673	-0.001120731	-0.000738831	0.000375737
UNTR	-0.003364325	-0.001078294	-0.003273361	0.002539122	0.001510572
UNVR	-5.62E-05	-0.002891478	-0.003534066	0.00189583	0.001315037
WIKA	4.04E-03	-0.000246972	0.000360499	0.000941944	-0.002169017
WSKT	7.05E-03	-0.00194881	-0.005941205	-0.000826132	-0.001867344
RATA2	-0.00016273	-0.002049473	-0.000293751	0.001247454	0.000393451

LAMPIRAN 7. Rekapitulasi Rata-Rata Return Harian Perusahaan Sampel Tahun 2015-2018

PERUSAHAAN	SENIN	SELASA	RABU	KAMIS	JUMAT
ADHI	-0.00277	0.00184	-0.00085	-0.00085	-0.0013
ADRO	0.00022	0.0023	0.00048	0.00048	-0.00045
AKRA	-0.00072	0.00041	0.00137	0.00137	-0.0006
ASII	-0.00106	0.0002	0.00154	0.00154	0.00035
BBCA	0.00064	0.00107	0.00057	0.00057	0.00022
BBNI	-0.00291	0.00468	0.00205	0.00205	-0.00143
BBRI	-0.00161	-0.00017	0.00221	0.00221	0.00157
BBTN	-0.00352	0.00279	0.00259	0.00259	0.00044
BMRI	-0.00054	0.00046	0.00165	0.00165	0.00018
BSDE	-0.0045	-0.00084	0.00268	0.00268	0.00077
GGRM	-0.00097	-0.00116	0.00128	0.00128	0.00083
ICBP	-0.0003	0.00019	0.00089	0.00089	0.00033
INCO	0.00067	-0.00201	0.00198	0.00198	-0.00113
INDF	-0.00209	0.00065	0.001	0.001	-0.0008
INTP	-0.0005	-0.00141	0.00339	0.00339	-0.00097
JSMR	-0.00255	0.00033	0.00153	0.00153	-0.00193
KLBF	-0.00198	0.00093	0.00141	0.00141	-0.00031
LPKR	-0.00119	-0.00306	0.00024	0.00024	-0.00102
LPPF	0.00032	-0.00409	-0.00137	-0.00137	-0.00096
MNCN	-0.0031	-0.00273	0.00065	0.00065	-0.00162
PGAS	-0.00326	-0.00215	0.00129	0.00129	0.00088
PTBA	0.00142	0.00151	0.00226	0.00226	-0.0004
PTPP	-0.00237	-0.00144	0.00048	0.00048	0.00013
SCMA	-0.00074	0.00155	-0.00079	-0.00079	-0.0024
SMGR	-0.00293	-0.002	0.00364	0.00364	-0.00015
SMRA	-0.00266	-0.00226	0.00163	0.00163	0.00052
SSMS	-0.00263	-0.00025	-0.00042	-0.00042	0.0005
TLKM	0.00074	-0.00022	0.00012	0.00012	0.0006
UNTR	-0.00172	0.00251	0.00202	0.00202	0.00031
UNVR	-0.00157	0.00078	0.00108	0.00108	0.00106
WIKA	-0.00737	0.09729	0.00064	0.00064	-0.00119
WSKT	0.00013	0.00007	0.00071	0.00071	-0.00011

LAMPIRAN 8. Rekapitulasi Return Bulanan Perusahaan Sampel Tahun 2015

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL	MEI
ADHI	0.001848979	-0.003377765	-0.005260436	-0.004330665	-0.004970033
ADRO	-0.001795642	-0.002086953	-0.000261625	-0.003739819	-0.000628208
AKRA	0.002192767	0.001980854	0.002485355	0.000988856	0.002999246
ASII	0.003136612	0.000119197	0.004092527	-0.010412977	0.003505648
BBCA	0.000582518	0.00281959	0.002315652	-0.004412697	0.0025276
BBNI	0.001293479	0.004706035	0.002661088	-0.004791514	-0.00271568
BBRI	0.000189275	0.005217109	0.001427122	-0.006152863	0.000813741
BBTN	-0.010084068	0.004091951	0.007444914	-0.00541153	0.004253029
BMRI	0.000906726	0.004660255	0.001845017	-0.006925283	0.000272872
BSDE	0.004235694	0.005195696	-0.00162541	-0.006203039	0.001330749
GGRM	-0.002896744	-0.004040748	-0.001948145	-0.000632258	-0.002960474
ICBP	0.005262283	-0.000667738	0.001311236	-0.004866079	0.003536323
INCO	-0.001819702	0.001279674	-0.003818845	-0.006613062	0.006351826
INDF	0.000744699	-0.000984585	0.000331907	-0.004576829	0.004279965
INTP	-0.003382046	-0.002391327	-0.004080598	-0.001920813	0.003762835
JSMR	0.000741524	-0.00070103	0.000666715	-0.006922059	0.002414472
KLBF	0.00154497	-0.001660563	0.001553786	-0.001717539	0.001510404
LPKR	0.005091362	0.002162015	0.006352103	-0.005739852	0.005284461
LPPF	0.0027542	0.00774859	0.004710915	-0.005261546	-2.54099E-05
MNCN	-0.005588006	0.005158969	-0.004211955	-0.012242401	-0.003331646
PGAS	-0.008233864	0.001643736	-0.003473304	-0.007171025	0.002592705
PTBA	-0.003898523	-0.003214767	0.000493527	-0.00643064	0.002856837
PTPP	0.004504102	0.00204544	-0.00299065	0.001791264	0.001392095
SCMA	-0.000878987	0.003758604	-0.003109493	-0.007281539	0.003805742
SMGR	-0.004997219	0.001122073	-0.003755861	-0.004044499	0.003950584
SMRA	0.003415603	0.005304211	-0.002152098	0.001878823	0.005696159
SSMS	-0.001154443	0.009892948	0.000126463	-0.001884982	0.011555137
TLKM	-0.000486179	0.002000206	-0.000643662	-0.004657452	0.004569337
UNTR	0.001780764	0.00791999	0.002516252	-0.000754605	-0.002339646
UNVR	0.004996136	0.000416273	0.004534489	0.003720416	0.001088355
WIKA	0.001075715	-0.001112081	-0.0019736	-0.007153877	0.002854029
WSKT	0.008152643	0.003101641	-0.000707343	-0.001501824	-0.000454805

PERUSAHAAN	JUNI	JULI	AGUSTUS	SEPTEMBER	OKTOBER
ADHI	-0.00975398	0.008057364	-0.006030245	0.006724812	0.00795194
ADRO	-0.005399047	-0.012627324	0.001700396	-0.00442781	0.006076901
AKRA	0.004168767	-0.001384394	0.003190287	-0.001525618	0.000614927
ASII	-0.001353392	-0.003107945	-0.005381079	-0.005529566	0.006624686
BBCA	-0.002083261	-0.001480746	-0.000431248	-0.002190247	0.002570485
BBNI	-0.005577868	-0.007764012	-0.000478811	0.006379038	-0.00171593
BBRI	-0.005791942	-0.001454428	0.003568321	-0.009440515	0.009887917
BBTN	-0.000357238	-0.000779239	-0.003958121	-0.002963202	0.008556918
BMRI	-0.003098854	-0.002635155	-0.00195142	-0.006335628	0.004913987
BSDE	-0.005816663	0.004070828	-0.00450026	-0.005778374	0.007292216
GGRM	-0.001894419	0.00530887	-0.004863779	-0.002549435	0.001490907
ICBP	-0.005597905	-0.000532923	0.001942876	-0.000932325	0.003310824
INCO	-0.006409429	-0.016674187	-0.010554574	0.01829076	0.002633953
INDF	-0.004756747	-0.003742998	-0.0061811	0.002090144	0.00083762
INTP	-0.003313303	-0.002012393	-0.000461078	-0.008075808	0.005480837
JSMR	-0.007549702	0.002640698	-0.004786374	-0.002974162	0.000642912
KLBF	-0.00421001	0.002244771	-0.001492077	-0.008971227	0.002416842
LPKR	-0.004216718	-0.000937314	-0.003605644	0.002802869	0.002666404
LPPF	-0.002080555	0.003439988	0.000968486	-0.003539132	0.0017521
MNCN	-0.002056419	0.002957147	-0.002552243	-0.006216829	0.00498439
PGAS	-0.000346035	-0.003725973	-0.017396179	-0.003666488	0.008549126
PTBA	-0.007351336	-0.017275655	-0.000572547	-0.00170754	0.013144787
PTPP	-0.006689447	0.006549696	-0.007730244	-0.002432213	0.004818078
SCMA	-0.001466459	0.001682138	-0.003236647	0.000568626	0.003937374
SMGR	-0.005344128	-0.008702143	-0.003217812	-0.000377639	0.004485379
SMRA	-0.008607975	0.003560277	-0.002798684	-0.016655465	0.011611817
SSMS	-0.011105655	0.003655337	-0.009355692	0.000196407	0.008087529
TLKM	0.001456851	0.000234233	-0.000956909	-0.003771135	0.000740606
UNTR	0.000580305	-0.00015415	-0.002090922	-0.00362102	0.00223204
UNVR	-0.004177359	0.000779073	0.000242225	-0.001888136	-0.001148938
WIKA	-0.010459787	0.003761115	0.002614845	-0.002832919	0.006575657
WSKT	-0.003868811	0.00846041	-0.004571157	-0.001487528	0.002613633

PERUSAHAAN	NOVEMBER	DESEMBER
ADHI	-0.000472587	-0.001244189
ADRO	-0.003234815	-0.002814549
AKRA	0.008593274	0.008593274
ASII	0.00048842	0.001015296
BBCA	-0.001786129	0.003828564
BBNI	-0.000102281	0.000697949
BBRI	0.001348286	0.003201287
BBTN	0.003529143	0.001023764
BMRI	-0.000763342	0.004432891
BSDE	0.002028069	0.00361315
GGRM	0.006642077	0.006086588
ICBP	-0.002054807	0.003474663
INCO	-0.014053733	0.000334446
INDF	-0.005307841	0.00322626
INTP	0.00261835	0.009241042
JSMR	-0.003238769	0.007670285
KLBF	-0.003064547	-0.000247935
LPKR	0.004112207	-0.010371208
LPPF	-0.002454852	0.006331457
MNCN	-0.004110128	0.007354774
PGAS	-0.005017916	0.002316452
PTBA	-0.012070368	-0.010133865
PTPP	-0.002278895	0.003420494
SCMA	0.0022027	0.001312195
SMGR	0.004291862	0.003748854
SMRA	0.005426394	0.003402072
SSMS	-0.008442883	0.011225304
TLKM	0.004418223	0.003003653
UNTR	-0.004819896	0.002490898
UNVR	-0.000100902	0.000509796
WIKA	-0.001858758	-0.003138936
WSKT	-0.000562118	0.002076289

LAMPIRAN 9. Rekapitulasi Return Bulanan Perusahaan Sampel Tahun 2016

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL	MEI
ADHI	0.009079851	0.001349195	0.001135026	0.001097571	-0.001788588
ADRO	0.001942492	0.007937042	0.010030917	0.010166717	-0.00114325
AKRA	0.001526227	0.005723937	-0.007896964	-0.001747805	-0.000281358
ASII	0.003787596	0.003027709	0.002326825	-0.005619387	-0.000761591
BBCA	-0.000701528	0.00146804	-0.001415732	-0.00119463	-0.000172052
BBNI	0.006012678	-0.001582013	-0.005430096	-0.007428003	0.0044758
BBRI	-0.000694819	-0.000251804	0.001485159	-0.005708644	0.000162395
BBTN	0.00282587	0.010194992	7.83465E-06	0.001308623	-0.001447037
BMRI	-0.001924548	4.56923E-05	0.003845251	-0.002243006	-0.003107842
BSDE	-0.001814895	-0.001120943	0.002598287	0.001025256	-0.000355047
GGRM	0.00311301	0.004559115	0.001669651	0.002728162	0.000290666
ICBP	0.003700071	0.004750441	-0.00316637	0.000973784	0.003045248
INCO	-0.005823869	0.003462968	0.006227291	0.006097145	-0.005296449
INDF	0.009476537	0.006707179	0.001577984	9.40473E-05	-0.001301499
INTP	-0.005843789	0.000991168	-0.000896414	0.000388965	-0.008083312
JSMR	0.005200622	-0.003771723	-0.000939679	-0.000258403	-0.000395169
KLBF	-0.001053181	-0.001178669	0.00660938	-0.002681861	0.00208333
LPKR	0.001127979	-0.00131653	-0.000795401	0.000546925	-0.002876219
LPPF	-0.004446231	0.007746992	-0.000557247	0.004331029	0.000161028
MNCN	-0.021726453	0.023798651	0.003550955	0.005761274	-0.005236093
PGAS	-0.006180184	0.004813036	0.000903789	-0.000354807	-0.002405731
PTBA	-0.000463905	0.007375944	0.014033181	0.005026934	-0.004710338
PTPP	0.000392407	-0.002634722	0.001246309	-0.003470391	0.000694743
SCMA	-0.006574073	0.004066536	0.003254774	0.002586125	0.002767816
SMGR	-0.001280201	-0.003662074	0.000325174	-0.002417463	-0.004473265
SMRA	-0.006424823	0.005170572	-0.001016817	0.004909281	0.001572338
SSMS	0.001310597	-4.5823E-05	-0.001389116	-0.001280849	-0.002192252
TLKM	0.003781974	-0.001132987	0.000289897	0.005069753	0.002197177
UNTR	0.001643818	-0.005434531	0.000671933	0.000953259	-0.00238094
UNVR	-0.000212308	0.009820187	-0.003501165	-0.001955217	0.000715818
WIKA	0.003078285	-0.003560272	0.000589147	1.277935945	-0.004617966
WSKT	0.002033758	0.005511315	0.002594923	0.011383621	0.003685387

PERUSAHAAN	JUNI	JULI	AGUSTUS	SEPTEMBER	OKTOBER
ADHI	0.003787469	0.001210076	-0.002569662	-0.005559129	-0.001672073
ADRO	0.008922537	0.013049236	0.005197537	0.002769518	0.013414454
AKRA	0.000132507	0.003551637	-0.000367074	-0.001415404	0.00484158
ASII	0.005481475	0.002816287	0.00272113	0.000895666	-5.05923E-05
BBCA	0.001158734	0.005132554	0.001879084	0.002114163	-0.000489988
BBNI	0.005814114	0.003441435	-0.001629312	-0.000516913	-0.004225893
BBRI	0.00202921	0.004256151	0.00056291	0.002238628	5.35986E-05
BBTN	0.000359828	0.00900706	0.000967648	-0.00201002	-0.000179234
BMRI	0.002578362	0.00397768	0.005073052	4.69654E-05	0.001207469
BSDE	0.006699205	-0.000432044	0.001581286	0.001408866	-0.000567838
GGRM	6.47071E-05	-0.000946233	-0.00205308	-0.001661674	0.004462069
ICBP	0.002906374	3.09054E-05	0.006961518	-0.002189867	-0.000263493
INCO	0.004626688	0.022607889	0.00183611	0.005836369	-0.003353465
INDF	0.002163645	0.008968966	-0.002111395	0.004748841	-0.000948147
INTP	0.000718642	0.000970195	0.001870225	-0.000770498	-0.00247158
JSMR	-0.000985086	0.000758786	-0.004037799	-0.002419856	-0.00067816
KLBF	0.003231027	0.00591401	-0.003285154	-0.001995666	0.000715246
LPKR	0.008601042	0.004291845	-0.001267952	-0.004699776	-0.004158242
LPPF	0.002509868	5.23898E-05	0.000380284	-0.003457838	-0.000930923
MNCN	-0.002328342	-0.001350727	-0.004620917	0.002690268	0.002049508
PGAS	-0.002479745	0.022550437	-0.003462282	-0.002133195	-0.005207828
PTBA	0.009070546	0.016239471	0.000590433	-0.001125339	0.010492319
PTPP	0.002499228	-0.000480873	0.005912516	-0.001497905	-0.00066324
SCMA	-0.000501834	-0.002562048	-0.001584488	-0.003497789	-0.002420828
SMGR	0.001852085	0.000486587	0.002896673	0.0011209	-0.001092841
SMRA	0.005897479	-0.003886824	0.001752842	0.000342133	-0.002817162
SSMS	0.003076704	-0.007111484	6.50888E-05	-0.003445118	-0.000886426
TLKM	0.003408212	0.003999394	4.84095E-05	0.001230999	-0.000969655
UNTR	0.002110605	0.004092282	0.008313765	-0.002361591	0.009745148
UNVR	0.002083148	0.0002224	0.00065417	-0.001096668	-5.24932E-05
WIKA	0.009837444	0.000554355	0.004044058	-0.006353423	-0.003948095
WSKT	0.000804214	0.005367055	0.000405688	-0.002784522	6.33135E-05

PERUSAHAAN	NOVEMBER	DESEMBER
ADHI	-0.007564674	0.005048739
ADRO	-0.000875526	0.005335709
AKRA	-0.002420558	-0.005107364
ASII	-0.003648811	0.00476907
BBCA	-0.003675522	0.004104769
BBNI	0.003961986	0.002101346
BBRI	-0.004738331	0.003554637
BBTN	-0.0063121	0.002920275
BMRI	-0.003678596	0.004967495
BSDE	-0.010612246	0.001840757
GGRM	-0.001707641	-0.000690526
ICBP	-0.00342041	-0.000135722
INCO	0.01077466	-0.008671386
INDF	-0.004985793	0.002534037
INTP	-0.001081282	-0.001633705
JSMR	-0.003578446	0.00216815
KLBF	-0.006419149	0.000794772
LPKR	-0.007478107	-0.002978626
LPPF	-0.009344601	0.002789146
MNCN	-0.007967019	0.001032059
PGAS	0.001944218	0.001226833
PTBA	0.000809797	0.003246584
PTPP	0.00174376	-0.002712647
SCMA	-0.00195605	0.005723308
SMGR	-0.004410036	0.001828593
SMRA	-0.006174199	-0.002876916
SSMS	-0.004618605	0.001192787
TLKM	-0.004747821	0.002704128
UNTR	-0.000736206	0.000898406
UNVR	-0.004109551	-0.002040658
WIKA	0.001602574	-0.001097991
WSKT	-0.000644925	0.000255256

LAMPIRAN 10. Rekapitulasi Return Bulanan Perusahaan Sampel Tahun 2017

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL	MEI
ADHI	0.00056175	0.001133665	0.005146982	-0.002111129	0.002167215
ADRO	0.00010674	0.000118494	0.001594492	0.001015162	-0.000671338
AKRA	0.0050707	-0.002188294	-0.000638988	0.00464992	-0.000885253
ASII	-0.001753175	0.001594918	0.002411827	0.002224872	-0.001046788
BBCA	-0.00054961	0.00056316	0.003155889	0.004011965	-0.001564078
BBNI	0.003900836	0.001387148	0.001875373	-0.00079907	0.001517317
BBRI	0.000250706	0.00098838	0.003826911	-0.00022892	0.005911398
BBTN	0.004240911	0.006032573	0.002962164	0.000765528	0.004429081
BMRI	-0.002684504	0.001880233	0.001601134	0.000128816	0.00388785
BSDE	0.002091245	4.47372E-05	0.001452912	-0.002792985	0.000781821
GGRM	-0.001479695	0.003291516	-0.000146969	0.000809297	0.005703301
ICBP	-0.000877782	-0.000428027	-0.000872924	0.004184955	-0.000300475
INCO	-0.006926957	0.004349151	-0.002787969	-0.004008337	-0.007299638
INDF	9.3816E-05	0.001273847	-0.000642935	0.002603141	0.002227503
INTP	-0.000934845	0.000654919	0.004234706	0.001273391	0.004583942
JSMR	-0.001032121	0.006477309	-0.00139267	0.000377188	0.006338142
KLBF	-0.001913214	0.002746638	0.000385807	0.001710216	-0.001254829
LPKR	0.001264481	7.32032E-05	-0.000532049	0.005013838	-0.007202176
LPPF	-0.000998245	-0.003809251	-0.000780766	0.005976405	0.002060306
MNCN	-0.001422586	-0.000744591	0.005033362	-0.0005463	0.002257679
PGAS	0.003180329	-0.000628064	-0.004869187	-0.002065132	-0.000412373
PTBA	-0.003201001	-0.001668417	0.007854675	-0.001775517	-0.007339362
PTPP	-0.002605798	-0.001477139	-0.002158758	-0.00189859	-6.2377E-05
SCMA	0.000483275	0.002512125	-0.003823982	0.003412472	0.000970936
SMGR	-0.000602753	0.003417613	-0.002918432	-0.001006094	0.003527211
SMRA	-0.000198459	0.002412933	-0.000939631	0.00105022	-0.001124447
SSMS	0.006906841	-0.002867414	0.003965084	0.003272394	0.001322099
TLKM	-0.001220338	-0.000230735	0.003255723	0.003346712	-0.000107668
UNTR	0.001409858	0.006158726	0.003669891	0.001143515	0.001956449
UNVR	0.002806759	0.001199355	0.001277401	0.0015343	0.001960478
WIKA	0.004016256	-0.001337476	-0.0016137	-0.000654987	-0.00152834
WSKT	0.000261784	-0.001539712	-0.001983233	0.000634966	7.08872E-06

PERUSAHAAN	JUNI	JULI	AGUSTUS	SEPTEMBER	OKTOBER
ADHI	-0.003983018	0.002031428	-0.00400083	-0.000375295	0.004346229
ADRO	0.002051919	0.006031586	0.001196322	0.00041964	0.000118885
AKRA	-0.000580884	0.002768389	-0.000658707	0.002351805	0.002428054
ASII	0.001013942	-0.00528279	-0.000514156	0.0002151	0.000662623
BBCA	0.0026129	0.001462121	0.000615459	0.003346293	0.001416428
BBNI	0.003333449	-0.000146959	0.001097659	0.003697868	0.003376475
BBRI	0.002464591	-0.001450393	0.001038233	0.000607596	0.000967137
BBTN	0.0018953	0.000228307	0.00649896	0.002385966	-0.005776648
BMRI	0.000561542	0.003407733	-0.001752409	0.001288519	0.002231305
BSDE	0.00056606	-0.000923405	0.001189477	-0.001673351	-0.001275647
GGRM	0.002647954	-0.001087322	-0.003833044	-0.002241747	0.002954504
ICBP	0.000570345	-0.002453455	0.00196809	2.98297E-05	0.000456867
INCO	-0.001223823	0.013185508	0.009402131	-0.006182858	0.006173996
INDF	-0.000723345	-0.001196504	7.55053E-05	0.000343747	-0.001167768
INTP	-5.53425E-05	-0.00232476	0.005742248	-0.002060796	0.008317238
JSMR	0.000933014	0.00441675	-6.67257E-05	-0.001827487	0.006937962
KLBF	0.002462571	0.003170435	-0.000498256	-0.001162062	-0.00171538
LPKR	-0.001212006	0.004017506	0.00422393	-0.00363246	-0.002182527
LPPF	-0.002822704	-0.004883078	-0.00964816	-0.003286646	-0.003171064
MNCN	-0.00125013	-0.00090682	-0.007929107	-0.005521257	0.007947666
PGAS	-0.002845754	0.000107238	-0.002481599	-0.013593116	0.008043977
PTBA	0.004286725	0.004537191	-0.002337468	-0.006596667	0.004563174
PTPP	0.000192799	-0.001365135	-0.003227469	-0.00891199	0.009894998
SCMA	-0.005122956	-0.003977462	-0.002710552	1.65646E-05	-0.000740666
SMGR	0.00269979	-0.000177811	0.002463514	-0.00137664	0.003484478
SMRA	-0.000846223	-0.01280693	0.003120461	0.001059218	-0.001068247
SSMS	-0.002694771	-0.006364256	0.001263814	0.000735112	-0.000712601
TLKM	0.001761001	0.001925781	2.65154E-05	-8.73972E-05	-0.006691269
UNTR	-0.000407246	0.004553935	0.000432093	0.002889608	0.004116907
UNVR	0.002555505	0.000225089	0.001464359	-0.001477188	0.000617012
WIKA	-0.001561433	-0.002743866	-0.001947874	-0.004741916	0.004570612
WSKT	-0.001047793	0.001554508	-0.00313149	-0.010173919	0.008516887

PERUSAHAAN	NOVEMBER	DESEMBER
ADHI	-0.004951155	-0.001453586
ADRO	-0.002853367	0.004494096
AKRA	-0.007063191	0.000158061
ASII	-2.36078E-05	0.002015204
BBCA	-0.001124047	0.003549784
BBNI	0.00410447	-0.001078942
BBRI	0.001450427	0.006109133
BBTN	0.006801094	0.005369113
BMRI	0.002269934	0.003789248
BSDE	-0.001756363	0.001589132
GGRM	0.004371151	0.004434786
ICBP	-0.001724438	0.002560338
INCO	-0.002667735	0.002403999
INDF	-0.005044948	0.001944005
INTP	-0.008661015	0.008678916
JSMR	-0.000738965	0.000260651
KLBF	4.56038E-05	0.002675989
LPKR	-0.008085907	-0.007554912
LPPF	0.010154308	-0.001974448
MNCN	-0.007443596	-0.000335361
PGAS	-0.003441469	0.001562523
PTBA	-0.000650068	0.004519472
PTPP	-0.004614573	0.001521035
SCMA	0.001433794	0.006022774
SMGR	-0.006571081	0.002636628
SMRA	-0.008059465	0.004730303
SSMS	5.75711E-05	0.000259816
TLKM	0.001424904	0.003263465
UNTR	-0.001287018	0.00272424
UNVR	-0.000237106	0.006053656
WIKA	-0.003880892	-0.006982913
WSKT	-8.07695E-05	0.002595026

LAMPIRAN 11. Rekapitulasi Return Bulanan Perusahaan Sampel Tahun 2018

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL	MEI
ADHI	0.007692291	0.005489116	-0.007966016	-0.004193717	0.001607607
ADRO	0.012465601	-0.001874752	-0.004123462	-0.006139515	0.00163423
AKRA	-0.000763763	-0.000805328	-0.003069637	-0.006451565	0.00047118
ASII	0.001131229	-0.002461392	-0.004489128	-0.000858876	-0.001320655
BBCA	0.001641431	-0.001097298	0.000296367	-0.002460602	0.001310978
BBNI	0.001729106	-0.005911233	-0.005497603	0.006282168	-0.00560543
BBRI	0.000886881	0.001136714	-0.002083948	-0.005060722	-0.001458769
BBTN	0.001171708	0.001174005	0.00091476	-0.008807949	4.99471E-05
BMRI	-0.000870993	0.001112416	-0.003416869	-0.00328066	-7.66205E-05
BSDE	-0.003100334	0.00336832	-0.003610373	-0.00227224	0.000849974
GGRM	-0.001310767	-0.000726483	-0.004162653	-0.001947859	-0.000377602
ICBP	-0.000787464	0.001450068	-0.003549285	0.002308411	0.000349357
INCO	0.011594309	-0.004798973	-0.008421854	0.006359934	0.009016375
INDF	0.000774533	-0.001068764	-0.002164442	-0.001459153	0.000851161
INTP	-0.000108532	-0.000841541	-0.014138504	0.00522882	0.000302569
JSMR	-0.004888581	-0.003082056	-0.006872719	-0.002167324	0.001017727
KLBF	-0.00049705	-0.001928149	-0.002710591	0.000290742	-0.003699281
LPKR	0.005541323	-0.003099164	-0.003131721	-0.003394467	-0.00698265
LPPF	0.00506507	-0.001220877	0.001654805	-0.002478154	-0.004628298
MNCN	-0.007665304	0.000524543	-0.003521699	-0.00298399	-0.00344412
PGAS	0.019450469	0.001443307	-0.00641816	-0.006391312	0.002854014
PTBA	-0.014377953	-0.003207368	-0.003199647	0.004866405	0.007259009
PTPP	-0.007892986	-0.000328831	-0.007875438	-0.002975025	0.003063219
SCMA	0.003667054	0.003099427	-0.002142756	-0.00247963	-0.001312631
SMGR	0.005644742	0.000226689	-0.003118104	-0.0031679	-0.005819132
SMRA	-0.007605242	-0.000189017	-0.009035619	0.000268799	0.004087277
SSMS	-0.000201476	-0.001507956	-0.000926851	-0.003474956	-0.003325868
TLKM	-0.004499542	0.000168118	-0.004630369	0.0030841	-0.003397422
UNTR	0.004330001	-0.004294184	-0.004634463	0.003495386	0.001525896
UNVR	0.006053656	-0.000426309	-0.00378295	-0.002980856	-0.000457523
WIKA	0.013310903	-0.00366383	-0.006087948	-0.002649749	0.002959969
WSKT	0.011060864	0.001681206	-0.007214451	-0.004894479	0.002562306

PERUSAHAAN	JUNI	JULI	AGUSTUS	SEPTEMBER	OKTOBER
ADHI	-0.00383056	-0.004720176	-0.003030194	-0.003300224	-0.009004238
ADRO	-0.002019387	0.003481426	-0.000681338	-0.000567307	-0.004373936
AKRA	-0.006118202	-0.000740483	-0.00652818	0.000734168	-0.001743259
ASII	-0.001980268	0.003892193	0.000908836	0.000992928	0.003288725
BBCA	-0.002483194	0.003814351	0.002831574	-0.001240239	-0.000776926
BBNI	0.00583479	-0.00445165	-0.002528848	0.006551515	0.004614839
BBRI	-0.003590933	0.003754173	0.001928742	-0.000168066	0.000177611
BBTN	-0.01008909	-0.000781111	0.007221361	-0.001938798	-0.009036849
BMRI	-0.001130347	-0.001105725	0.00183724	-0.000979583	0.001023784
BSDE	-0.003910948	-0.006361646	-0.004739688	-0.00165445	-0.001775327
GGRM	-0.00065161	0.005172194	-0.001165881	0.000914817	-0.00085549
ICBP	0.000991614	-0.000568849	-6.12814E-05	0.00097544	0.000556028
INCO	0.002476247	0.003998323	-0.005585147	-0.000574838	-0.010042353
INDF	-0.002763407	-0.001903903	0.00032758	-0.0036597	0.000821221
INTP	-0.011684354	0.001992827	0.010560241	0.002635483	-0.002587282
JSMR	-0.002833106	0.005731665	-0.001257968	-0.00046827	-0.0030984
KLBF	-0.004970805	0.002845095	-0.001950147	0.001536085	-2.88878E-05
LPKR	-0.004893158	0.003712443	-0.001051116	-0.001243182	-0.008498338
LPPF	-0.0017273	-0.003284489	-0.001801585	-0.003601024	-0.014544481
MNCN	-0.012024306	0.003302872	-0.003373144	-0.005724201	-0.001077446
PGAS	-0.001220635	-0.006186274	0.010555849	0.002932666	2.93663E-05
PTBA	0.002331	0.005758232	-0.003722192	0.003520872	-0.000387511
PTPP	-0.011131769	0.002474006	-0.003769828	-0.009809132	-0.005531789
SCMA	-0.008103297	-2.90719E-06	0.001315416	-0.005256252	-0.007352631
SMGR	-0.007523815	0.003285511	0.010371613	0.00279779	-0.003975626
SMRA	-0.003665625	-0.007403766	-0.006073633	0.000120233	-0.003413435
SSMS	0.003132223	-0.001185942	0.002375691	-0.000185888	-0.000894524
TLKM	0.003220957	-0.001921849	-0.000740379	0.002343418	0.002683584
UNTR	-0.004782631	0.005200955	-0.001613768	-0.001896213	0.000781895
UNVR	0.000606696	-0.002788394	0.00074821	0.003730298	-0.003445606
WIKA	-0.010782675	0.007572127	0.000269769	-0.006188035	-0.009105162
WSKT	-0.008661762	0.004826222	-0.004496189	-0.005276104	-0.00691578

PERUSAHAAN	NOVEMBER	DESEMBER
ADHI	0.015498914	0.000819008
ADRO	-0.010747842	-0.002566788
AKRA	0.005633784	0.004870854
ASII	0.003720885	-0.001740252
BBCA	0.004461682	-2.63512E-05
BBNI	0.001639195	0.001693917
BBRI	0.00651554	0.000573055
BBTN	0.011026422	-0.00222054
BMRI	0.003785634	-7.44459E-05
BSDE	0.009622587	-0.003273527
GGRM	0.005938839	0.001084255
ICBP	0.004665389	0.002956006
INCO	0.00225396	0.003913557
INDF	0.004845205	0.005891926
INTP	0.005004604	-0.001391704
JSMR	-0.000116191	0.001939308
KLBF	0.005273416	2.64085E-05
LPKR	-0.002592175	-0.001724161
LPPF	-0.000311447	0.008841705
MNCN	0.000695657	-0.006179761
PGAS	-0.005453819	0.004107629
PTBA	-0.001898424	0.003448479
PTPP	0.016187768	-0.000944639
SCMA	0.009432733	-0.000964013
SMGR	0.013903752	-0.002049036
SMRA	0.015213975	-0.000354356
SSMS	-0.002225432	0.002230661
TLKM	-0.001859751	0.000965942
UNTR	-0.008498672	-6.62435E-05
UNVR	-0.000831037	0.003555903
WIKA	0.015067316	0.00476684
WSKT	0.004359372	0.004086264

LAMPIRAN 12. Rekapitulasi Rata-Rata Return Bulan Januari dan Non Januari Perusahaan Sampel Tahun 2015-2018

PERUSAHAAN	JANUARI	NON JANUARI
ADHI	0.0048	-0.00075
ADRO	0.00318	0.00075
AKRA	0.00201	0.00028
ASII	0.00158	0.00012
BBCA	0.00024	0.00081
BBNI	0.00323	0.00026
BBRI	0.00016	0.00067
BBTN	-0.00046	0.00112
BMRI	0.00025	0.00055
BSDE	0.0019	-0.00034
GGRM	-0.00064	0.00062
ICBP	0.00182	0.00051
INCO	-0.00074	0.00056
INDF	0.00277	0.00005
INTP	-0.00257	0.00025
JSMR	0.00001	-0.00036
KLBF	0.00005	0.00009
LPKR	0.00326	-0.00145
LPPF	0.00059	-0.00045
MNCN	-0.00247	-0.00081
PGAS	0.00205	-0.00077
PTBA	0.0017	0.00089
PTPP	0.00255	-0.00067
SCMA	-0.00083	-0.00018
SMGR	-0.00031	-0.0001
SMRA	0.0011	-0.0003
SSMS	0.00172	-0.00024
TLKM	-0.00061	0.0006
UNTR	0.00229	0.00066
UNVR	0.00341	0.00031
WIKA	0.00537	0.028
WSKT	0.00538	0.00012

LAMPIRAN 13. Hasil Analisis Deskriptif ANOVA

Case Processing Summary

SENIN SELASA RABU KAMIS JUMAT		Cases					
		Valid		Missing		Total	
		N	Percent	N	Percent	N	Percent
RATA RATA RETURN SAHAM	SENIN	32	100.00%	0	0.00%	32	100.00%
	SELASA	32	100.00%	0	0.00%	32	100.00%
	RABU	32	100.00%	0	0.00%	32	100.00%
	KAMIS	32	100.00%	0	0.00%	32	100.00%
	JUMAT	32	100.00%	0	0.00%	32	100.00%

Descriptives

RATA RATA RETURN SAHAM

	N	Mean	Std. Deviation	Std. Error	95% Confidence Interval for Mean		Minimum	Maximum
					Lower Bound	Upper Bound		
					SENIN	32		
SELASA	32	0.00299	0.01731	0.00306	-0.0032	0.00923	-0.00409	0.09729
RABU	32	0.00119	0.00116	0.00021	0.00077	0.0016	-0.00137	0.00364
KAMIS	32	0.00119	0.00116	0.00021	0.00077	0.0016	-0.00137	0.00364
JUMAT	32	-0.0003	0.00095	0.00017	-0.0006	9E-05	-0.0024	0.00157
Total	160	0.0007	0.00788	0.00062	-0.0005	0.00193	-0.00737	0.09729

LAMPIRAN 14. Hasil Uji Normalitas ANOVA

Tests of Normality

SENIN SELASA RABU KAMIS		Kolmogorov-Smirnov ^a			Shapiro-Wilk		
JUMAT		Statistic	df	Sig.	Statistic	df	Sig.
RATA RATA	SENIN	0.085	32	.200*	0.945	32	0.101
RETURN	SELASA	0.442	32	0.000	0.260	32	0.000
SAHAM	RABU	0.083	32	.200*	0.987	32	0.955
	KAMIS	0.083	32	.200*	0.987	32	0.955
	JUMAT	0.126	32	.200*	0.976	32	0.693

*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

LAMPIRAN 15. Hasil Uji Homogenitas ANOVA

Test of Homogeneity of Variances

		Levene			
		Statistic	df1	df2	Sig.
RATA RATA	Based on Mean	3.055	4	155	0.019
RETURN	Based on Median	1.362	4	155	0.250
SAHAM	Based on Median and with adjusted df	1.362	4	31.561	0.269
	Based on trimmed mean	1.362	4	155	0.250

LAMPIRAN 16. Hasil Olah Data Uji ANOVA

Descriptives

RATA RATA RETURN SAHAM

	N	Mean	Std. Deviation	Std. Error	95% Confidence Interval for Mean		Minimum	Maximum
					Lower Bound	Upper Bound		
					SENIN	32		
SELASA	32	0.00299	0.01731	0.00306	-0.0032	0.00923	-0.0041	0.09729
RABU	32	0.00119	0.00116	0.00021	0.00077	0.0016	-0.0014	0.00364
KAMIS	32	0.00119	0.00116	0.00021	0.00077	0.0016	-0.0014	0.00364
JUMAT	32	-0.0003	0.00095	0.00017	-0.0006	9E-05	-0.0024	0.00157
Total	160	0.0007	0.00788	0.00062	-0.0005	0.00193	-0.0074	0.09729

ANOVA

RATA RATA RETURN SAHAM

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	0.000	4	0.000	1.561	0.188
Within Groups	0.010	155	0.000		
Total	0.010	159			

LAMPIRAN 17. Hasil Analisis Deskriptif Independent T-Test

Case Processing Summary

	Bulan	Valid		Cases Missing		Total	
		N	Percent	N	Percent	N	Percent
		Rata-rata Return	Januari	32	100.0%	0	0.0%
	Non Januari	32	100.0%	0	0.0%	32	100.0%

Descriptives

Bulan	Statistic	Std. Error
Rata-rata Return	Mean	0.0013371
	95% Confidence Interval for Mean	0.0006101
	Lower Bound	
	Upper Bound	0.0020641
	5% Trimmed Mean	0.0013277
	Median	0.0016396
	Variance	0.000
	Std. Deviation	0.00201640
	Minimum	-0.00257
	Maximum	0.00538
	Range	0.00794
	Interquartile Range	0.00295

	Skewness		0.168	0.414	
	Kurtosis		-0.280	0.809	
Non Januari	Mean		0.0009626	0.00087841	
	95% Confidence	Lower	-0.0008290		
	Interval for Mean	Bound			
		Upper	0.0027541		
		Bound			
	5% Trimmed Mean		0.0001409		
	Median		0.0001821		
	Variance		0.000		
	Std. Deviation		0.00496905		
	Minimum		-0.00145		
	Maximum		0.02800		
	Range		0.02945		
	Interquartile Range		0.00095		
	Skewness		5.528	0.414	
Kurtosis		31.012	0.809		

LAMPIRAN 18. Hasil Uji Normalitas Independent T-Test

Tests of Normality

Bulan		Kolmogorov-Smirnov ^a			Shapiro-Wilk		
		Statistic	df	Sig.	Statistic	df	Sig.
Rata-rata	Januari	0.111	32	.200*	0.971	32	0.523
	Non	0.456	32	0.000	0.269	32	0.000
Return	Januari						

*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

LAMPIRAN 19. Hasil Uji Homogenitas Independent T-Test

Test of Homogeneity of Variance

		Levene Statistic	df1	df2	Sig.
Rata-rata	Based on Mean	0.005	1	62	0.947
Return	Based on Median	0.107	1	62	0.745
	Based on Median and with adjusted df	0.107	1	34.750	0.746
	Based on trimmed mean	0.119	1	62	0.731

LAMPIRAN 20. Hasil Olah Data Uji Independent T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Rata-rata Return	Januari	32	0.0013	0.00202	0.00036
	Non Januari	32	0.001	0.00497	0.00088

Independent Samples Test

		Levene's Test for Equality of Variances		t-test for Equality of Means						
		F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
									Lower	Upper
Rata-rata Return	Equal variances assumed	0.005	0.947	0.395	62	0.694	0.00037	0.00095	-0.0015	0.00227
	Equal variances not assumed			0.395	40.94	0.695	0.00037	0.00095	-0.0015	0.00229

LAMPIRAN 21. Hasil Uji Welch Dan Brown-Forsythe

Robust Tests of Equality of Means

RATA - RATA RETURN SAHAM

	Statistic ^a	df1	df2	Sig.
Welch	20.614	4	75.446	0.000
Brown-Forsythe	1.561	4	32.426	0.208

a. Asymptotically F distributed.