

LAMPIRAN

Lampiran 1. Hasil Output Alpha Dan Beta Perusahaan Di Indonesia

ADES

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.003	.005		-.568	.580
RETURN_IHSG	-.006	.659	-.002	-.008	.993

a. Dependent Variable: RETURN_ADES

ALTO

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.001	.001		-.884	.394
RETURN_IHSG	-.053	.169	-.089	-.310	.762

a. Dependent Variable: RETURN_ALTO

BTEK

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.002	.007		-.309	.762
RETURN_IHSG	-.277	1.009	-.079	-.275	.788

a. Dependent Variable: RETURN_BTEK

BUDI

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.005	.004		1.444	.174
	RETURN_IHSG	.360	.485	.209	.742	.472

a. Dependent Variable: RETURN_BUDI

CAMP

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-.005	.009		-.566	.582
	RETURN_IHSG	1.001	1.170	.240	.856	.409

a. Dependent Variable: RETURN_CAMP

CEKA

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.008	.008		1.041	.319
	RETURN_IHSG	1.108	1.088	.282	1.019	.328

a. Dependent Variable: RETURN_CEKA

CLEO

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.010	.007		1.485	.163
	RETURN_IHSG	.417	.887	.134	.470	.647

DLTA

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.001	.004		-.357	.727
1 RETURN_IHSG	-.273	.491	-.158	-.556	.588

a. Dependent Variable: RETURN_DLTA

FOOD

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.005	.004		-1.202	.253
1 RETURN_IHSG	.032	.529	.018	.061	.952

a. Dependent Variable: RETURN_FOOD

ICBP

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.003	.002		1.250	.235
1 RETURN_IHSG	1.446	.276	.834	5.245	.000

a. Dependent Variable: RETURN_ICBP

IIKP

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.034	.020		-1.673	.120
RETURN_IHSG	.539	2.726	.057	.198	.847

a. Dependent Variable: RETURN_IIKP

INDF

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.000	.005		-.027	.979
RETURN_IHSG	-.640	.713	-.251	-.897	.387

a. Dependent Variable: RETURN_INDF

MLBI

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.003	.003		.935	.368
RETURN_IHSG	.487	.438	.305	1.110	.289

a. Dependent Variable: RETURN_MLBI

MYOR

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.002	.002		.835	.420
RETURN_IHSG	.173	.247	.198	.701	.497

a. Dependent Variable: RETURN_MYOR

PANI

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.004	.003		-1.199	.254
RETURN_IHSG	.166	.394	.121	.421	.681

a. Dependent Variable: RETURN_PANI

PCAR

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.002	.001		-4.087	.002
RETURN_IHSG	-.041	.069	-.170	-.598	.561

a. Dependent Variable: RETURN_PCAR

PSDN

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.003	.012		.268	.793
RETURN_IHSG	-.137	1.584	-.025	-.086	.933

a. Dependent Variable: RETURN_PSDN

ROTI

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.001	.002		.422	.680
RETURN_IHSG	.361	.335	.297	1.077	.302

a. Dependent Variable: RETURN_ROTI

SKBM

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.005	.008		-.586	.569
RETURN_IHSG	.485	1.110	.125	.437	.670

a. Dependent Variable: RETURN_SKBM

STTP

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.002	.002		-1.019	.328
RETURN_IHSG	-.193	.299	-.183	-.646	.530

a. Dependent Variable: RETURN_STTP

ULTJ

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.001	.001		-1.181	.260
RETURN_IHSG	.001	.166	.001	.003	.998

Lampiran 2. Hasil Output Alpha Dan Beta Perusahaan Di Filipina

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.022	.014		1.590	.138
RETURN_PSEI	.111	1.235	.026	.090	.930

a. Dependent Variable: RETURN_ACEPH

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.002	.007		.307	.764
RETURN_PSEI	1.276	.612	.516	2.086	.059

a. Dependent Variable: RETURN_CNPF

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.003	.005		-.554	.590
RETURN_PSEI	.500	.449	.306	1.115	.287

a. Dependent Variable: RETURN_DNL

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.006	.004	1.347	.203	
	RETURN_PSEI	1.179	.388	.660	3.043	.010

a. Dependent Variable: RETURN_EEI

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.001	.001	.932	.370	
	RETURN_PSEI	.114	.108	.293	1.063	.309

a. Dependent Variable: RETURN_EMP

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-.001	.002	-.727	.481	
	RETURN_PSEI	.258	.166	.410	1.559	.145

a. Dependent Variable: RETURN_FPH

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.031	.011	2.880	.014	
	RETURN_PSEI	.616	.997	.176	.618	.548

a. Dependent Variable: RETURN_GSMI

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-.002	.007		-.292	.775
	RETURN_PSEI	.423	.627	.191	.675	.513

a. Dependent Variable: RETURN_IMI

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-.001	.007		-.199	.845
	RETURN_PSEI	-.653	.601	-.299	-1.087	.298

a. Dependent Variable: RETURN_IION

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-.005	.008		-.573	.577
	RETURN_PSEI	.921	.736	.340	1.252	.234

a. Dependent Variable: RETURN_MAXS

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.000	.004		.121	.906
	RETURN_PSEI	.691	.344	.502	2.009	.068

a. Dependent Variable: RETURN_MWC

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-.001	.007		-.184	.857
	RETURN_PSEI	1.080	.682	.416	1.584	.139

a. Dependent Variable: RETURN_PCOR

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.001	.008		.105	.918
	RETURN_PSEI	.822	.689	.325	1.192	.256

a. Dependent Variable: RETURN_PIP

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.001	.006		.212	.835
	RETURN_PSEI	.836	.529	.415	1.580	.140

a. Dependent Variable: RETURN_PIZZA

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-.005	.004		-1.310	.215
	RETURN_PSEI	.102	.350	.084	.291	.776

a. Dependent Variable: RETURN_SHLPH

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	-.012	.011		-1.121	.284
	RETURN_PSEI	.583	.963		.172	.605

a. Dependent Variable: RETURN_VITA

Lampiran 3. Uji Statistik Deskriptif

Uji Statistik Deskriptif Indonesia

Descriptive Statistics

	N	Range	Minimum	Maximum	Mean	Std. Deviation
AAR_SEBELUM	21	.01135	-.00348	.00787	-.0001086	.00224977
AAR_SESUDAH	21	.01137	-.00779	.00358	.0000810	.00224266
Valid N (listwise)	21					

Uji Statistik Deskriptif Filipina

Descriptive Statistics

	N	Range	Minimum	Maximum	Mean	Std. Deviation
AAR_SEBELUM	16	.00762	-.00352	.00410	.0002950	.00191086
AAR_SESUDAH	16	.00739	-.00461	.00278	-.0006663	.00182816
Valid N (listwise)	16					

Lampiran 4. Hasil Uji Normalitas

Uji Normalitas Indonesia

One-Sample Kolmogorov-Smirnov Test

		AAR_SEBELU M	AAR_SESUDA H
N		21	21
Normal Parameters ^{a,b}	Mean	-.0001086	.0000810
	Std. Deviation	.00224977	.00224266
Most Extreme Differences	Absolute	.289	.291
	Positive	.289	.152
	Negative	-.179	-.291
Kolmogorov-Smirnov Z		1.324	1.335
Asymp. Sig. (2-tailed)		.060	.056

a. Test distribution is Normal.

b. Calculated from data.

Uji Normalitas Filipina

One-Sample Kolmogorov-Smirnov Test

		AAR_SEBELUM	AAR_SESUDAH
N		16	16
Normal Parameters ^{a,b}	Mean	.0002950	-.0006663
	Std. Deviation	.00191086	.00182816
Most Extreme Differences	Absolute	.197	.171
	Positive	.197	.148
	Negative	-.140	-.171
Kolmogorov-Smirnov Z		.788	.686
Asymp. Sig. (2-tailed)		.564	.735

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 5. Hasil Uji Paired Sample T-test

Uji Paired Sample T-test Indonesia

	Mean	t	Sig (2-tailed)
AAR_Sebelum Pemilu	-0.00018952	-0.193	0.849
AAR_Sesudah Pemilu			

Uji Paired Sample T-test Filipina

	Mean	t	Sig (2-tailed)
AR_Sebelum Pemilu	0.00096125	1.033	0.318
AR_Sesudah Pemilu			

Lampiran 6. Hasil Uji Cummulative Abnormal Return One Sample T-test

Uji Cummulative Abnormal Return One Sample T-test Indonesia

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
CAR	-.644	20	.527	-.00054943	-.0023302	.0012313

Uji Cummulative Abnormal Return One Sample T-test Filipina

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
Cumulative_Abnormal_Return	-3.922	15	.001	-.00593136	-.0091547	-.0027080