

LAMPIRAN 1

Data Identitas Perusahaan Sampel dan Tanggal Publikasi Laporan Keuangan 2012

No	Kode	Nama Emiten	Tgl. Penyampaian
1	ADES	PT Akasha Wira International Tbk	10 April 2013
2	AISA	PT Tiga Pilar Sejahtera Food Tbk.	08 April 2013
3	AKKU	PT Alam Karya Unggul Tbk	03 April 2013
4	ALDO	PT Alkindo Naratama Tbk	02 April 2013
5	ALKA	PT Alakasa Industrindo Tbk	02 April 2013
6	ALTO	PT Tri Banyan Tirta Tbk	18 April 2013
7	AMFG	PT Asahimas Flat Glass Tbk	01 April 2013
8	APLI	PT Asiaplast Industries Tbk	28 Maret 2013
9	ARNA	PT Arwana Citramulia Tbk	14 Maret 2013
10	ASII	PT Astra International Tbk.	28 Februari 2013
11	AUTO	PT Astra Otoparts Tbk	27 Februari 2013
12	BTON	PT Betonjaya Manunggal Tbk	30 Maret 2013
13	BUDI	PT Budi Acid Jaya Tbk.	28 Maret 2013
14	CPIN	PT Charoen Pokphand Indonesia Tbk	28 Maret 2013
15	CTBN	PT Citra Tubindo Tbk	27 Maret 2013
16	DLTA	PT Delta Djakarta Tbk	28 Maret 2013
17	DPNS	PT Duta Pertiwi Nusantara Tbk.	30 April 2013
18	DVLA	PT Darya-Varia Laboratoria Tbk	21 Maret 2013
19	FASW	PT Fajar Surya Wisesa Tbk	28 Maret 2013
20	GDST	PT Gunawan Dianjaya Steel Tbk	30 Maret 2013
21	GGRM	PT Gudang Garam Tbk	28 Maret 2013
22	GJTL	PT Gajah Tunggal Tbk	30 Maret 2013
23	HDTX	PT Pania Indonesia Tbk	28 Maret 2013
24	HMSP	PT H.M. Sampoerna Tbk	15 Maret 2013
25	ICBP	PT Indofood CBP Sukses Makmur Tbk.	20 Maret 2013
26	IGAR	PT Champion Pacific Indonesia Tbk	11 Maret 2013
27	IKAI	PT Intikeramik Alamasri Industri Tbk	24 April 2013
28	IMAS	PT Indomobil Sukses Internasional Tbk	27 Maret 2013
29	INAF	PT Indofarma Tbk	15 Maret 2013
30	INAI	PT Indal Aluminium Industry Tbk	28 Maret 2013
31	INCI	PT Intanwijaya International Tbk.	29 Maret 2013
32	INDF	PT Indofood Sukses Makmur Tbk.	20 Maret 2013
33	INDS	PT Indospring Tbk	29 Maret 2013
34	INTP	PT Indocement Tunggal Prakarsa Tbk	11 Maret 2013
35	JECC	PT Jembo Cable Company Tbk	01 April 2013
36	JPFA	PT JAPFA Comfeed Indonesia Tbk	26 Maret 2013
37	JPRS	PT Jaya Pari Steel Tbk	27 Maret 2013

38	KAEF	PT Kimia Farma (Persero) Tbk	28 Februari 2013
39	KBLI	PT KMI Wire and Cable Tbk	28 Maret 2013
40	KBLM	PT Kabelindo Murni Tbk	30 Maret 2013
41	KBRI	PT Kertas Basuki Rachmat Indonesia Tbk	30 Maret 2013
42	KDSI	PT Kedawung Setia Industrial Tbk	05 Maret 2013
43	KIAS	PT Keramik Indonesia Asosiasi Tbk	02 April 2013
44	KICI	PT Kedaung Indah Can Tbk	27 Maret 2013
45	KLBF	PT Kalbe Farma Tbk	28 Maret 2013
46	LION	PT Lion Metal Works Tbk	01 April 2013
47	LMPI	PT Lenggeng Makmur Industri Tbk	28 Maret 2013
48	LMSH	PT Lionmesh Prima Tbk	01 April 2013
49	MAIN	PT Malindo Feedmill Tbk	28 Maret 2013
50	MBTO	PT Martina Berto Tbk	30 Maret 2013
51	MERK	PT Merck Tbk	30 Maret 2013
52	MLBI	PT Multi Bintang Indonesia Tbk	30 Maret 2013
53	MLIA	PT Mulia Industrindo Tbk	01 April 2013
54	MRAT	PT Mustika Ratu Tbk	08 April 2013
55	MYOR	PT Mayora Indah Tbk	01 April 2013
56	NIPS	PT Nipress Tbk	01 April 2013
57	PICO	PT Pelangi Indah Canindo Tbk	01 April 2013
58	PRAS	PT Prima Alloy Steel Universal Tbk	27 Maret 2013
59	PYFA	PT Pyridam Farma Tbk	28 Maret 2013
60	RICY	PT Ricky Putra Globalindo Tbk	28 Maret 2013
61	RMBA	PT Bentoel International Investama Tbk	28 Maret 2013
62	ROTI	PT Nippon Indosari Corpindo Tbk	15 Februari 2013
63	SCCO	PT Supreme Cable Manufacturing Corporation Tbk	01 April 2013
64	SIAP	PT Sekawan Intipratama Tbk	28 Maret 2013
65	SMGR	PT Semen Indonesia (Persero)	27 Februari 2013
66	SMSM	PT Selamat Sempurna Tbk	26 Maret 2013
67	SPMA	PT Suparma Tbk	27 Maret 2013
68	STTP	PT Siantar Top Tbk	01 April 2013
69	TCID	PT Mandom Indonesia Tbk	19 Maret 2013
70	TIRT	PT Tirta Mahakam Resources Tbk	01 April 2013
71	TOTO	PT Surya Toto Indonesia Tbk	01 April 2013
72	TRIS	PT Trisula International Tbk	25 Maret 2013
73	TRST	PT Trias Sentosa Tbk	01 April 2013
74	TSPC	PT Tempo Scan Pacific Tbk	02 April 2013
75	ULTJ	PT Ultra Jaya Milk Industry Tbk	01 April 2013
76	UNIT	PT Nusantara Inti Corpora Tbk	28 Maret 2013

Data Identitas Perusahaan Sampel dan Tanggal Publikasi Laporan Keuangan 2013

No	Kode	Nama Emiten	Tanggal Penyampaian
1	ADES	Akasha Wira International Tbk	02 April 2014
2	AISA	Tiga Pilar Sejahtera Food Tbk	24 April 2014
3	AKKU	Alam Karya Unggul Tbk	23 April 2014
4	ALDO	Alkindo Naratama Tbk	25 Maret 2014
5	ALKA	Alakasa Industrindo Tbk	01 April 2014
6	ALTO	Tri Banyan Tirta Tbk	01 April 2014
7	AMFG	Asahimas Flat Glass Tbk	27 Maret 2014
8	APLI	Asiaplast Industries Tbk	28 Maret 2014
9	ARNA	Arwana Citramulia Tbk	27 Februari 2014
10	ASII	Astra International Tbk	27 Februari 2014
11	AUTO	Astra Otoparts Tbk	26 Februari 2014
12	BTON	Betonjaya Manunggal Tbk	01 April 2014
13	BUDI	Budi Starch & Sweetner Tbk	28 Maret 2014
14	CPIN	Charoen Pokphand Indonesia Tbk	28 Maret 2014
15	CTBN	Citra Tubindo Tbk	27 Maret 2014
16	DLTA	Delta Jakarta Tbk	28 Maret 2014
17	DPNS	Duta Pertiwi Nusantara Tbk	01 April 2014
18	DVLA	Darya-Varia Laboratoria Tbk	27 Maret 2014
19	FASW	Fajar Surya Wisesa Tbk	13 Maret 2014
20	GDST	Gunawan Dianjaya Steel Tbk	26 Maret 2014
21	GGRM	Gudang Garam Tbk	28 Maret 2014
22	GJTL	Gajah Tunggal Tbk	28 Maret 2014
23	HDTX	Panasia Indo Resources Tbk	01 April 2014
24	HMSP	HM Sampoerna Tbk	27 Maret 2014
25	ICBP	Indofood CBP Sukses Makmur Tbk	21 Maret 2014
26	IGAR	Champion Pacific Indonesia Tbk	13 Maret 2014
27	IKAI	Intikeramik Alamasri Industri Tbk	28 Maret 2014
28	IMAS	Indomobil Sukses Internasional Tbk	26 Maret 2014
29	INAF	Indofarma Tbk	28 Februari 2014
30	INAI	Indal Aluminium Industry Tbk	28 Maret 2014
31	INCI	Intanwijaya Internasional Tbk	28 Maret 2014
32	INDF	Indofood Sukses Makmur Tbk	21 Maret 2014
33	INDS	Indospring Tbk	28 Maret 2014
34	INTP	Indocement Tunggal Prakarsa Tbk	18 Maret 2014
35	JECC	Jembo Cable Company Tbk	28 Maret 2014
36	JPFA	JAPFA Comfeed Indonesia Tbk	27 Maret 2014
37	JPRS	Jaya Pari Steel Tbk	28 Maret 2014
38	KAEF	Kimia Farma (Persero) Tbk	27 Februari 2014
39	KBLI	KMI Wire and Cable Tbk	28 Maret 2014

40	KBLM	Kabelindo Murni Tbk	29 Maret 2014
41	KBRI	Kertas Basuki Rachmat Indonesia Tbk	03 April 2014
42	KDSI	Kedawung Setia Industrial Tbk	28 Maret 2014
43	KIAS	Keramika Indonesia Assosiasi Tbk	28 Maret 2014
44	KICI	Kedaung Indah Can Tbk	26 Maret 2014
45	KLBF	Kalbe Farma Tbk	28 Maret 2014
46	LION	Lion Metal Works Tbk	01 April 2014
47	LMPI	Langgeng Makmur Industri Tbk	26 Maret 2014
48	LMSH	Lionmesh Prima Tbk	01 April 2014
49	MAIN	Malindo Feedmill Tbk	28 Maret 2014
50	MBTO	Martina Berto Tbk	26 Maret 2014
51	MERK	Merck Tbk	05 Maret 2014
52	MLBI	Multi Bintang Indonesia Tbk	27 Maret 2014
53	MLIA	Mulia Industrindo Tbk	02 April 2014
54	MRAT	Mustika Ratu Tbk	07 April 2014
55	MYOR	Mayora Indah Tbk	28 Maret 2014
56	NIPS	Nipress Tbk	28 Maret 2014
57	PICO	Pelangi Indah Canindo Tbk	01 April 2014
58	PRAS	Prima Alloy Steel Universal Tbk	01 April 2014
59	PYFA	Pyridam Farma Tbk	26 Maret 2014
60	RICY	Ricky Putra Globalindo Tbk	28 Maret 2014
61	RMBA	Bentoel International Investama Tbk	28 Maret 2014
62	ROTI	Nippon Indosari Corpindo Tbk	27 Maret 2014
63	SCCO	Supreme Cable Manufacturing Corporation Tbk	01 April 2014
64	SIAP	Sekawan Intipratama Tbk	27 Maret 2014
65	SMGR	Semen Indonesia (Persero) Tbk	24 Februari 2014
66	SMSM	Selamat Sempurna Tbk	28 Maret 2014
67	SPMA	Suparma Tbk	28 Maret 2014
68	STTP	Siantar Top Tbk	02 April 2014
69	TCID	Mandom Indonesia Tbk	19 Maret 2014
70	TIRT	Tirta Mahakam Resources Tbk	28 Maret 2014
71	TOTO	Surya Toto Indonesia Tbk	01 April 2014
72	TRIS	Trisula International Tbk	19 Maret 2014
73	TRST	Trias Sentosa Tbk	01 April 2014
74	TSPC	Tempo Scan Pacific Tbk	01 April 2014
75	ULTJ	Ultra Jaya Milk Industry Tbk	01 April 2014
76	UNIT	Nusantara Inti Corpora Tbk	28 Maret 2014

Data Identitas Perusahaan Sampel Dan Tanggal Publikasi Laporan Keuangan 2014

No	Kode	Nama Emiten	Tanggal Penyampaian
1	ADES	Akasha Wira International Tbk	2-Apr-15
2	AISA	Tiga Pilar Sejahtera Food Tbk	2-Apr-15
3	AKKU	Alam Karya Unggul Tbk	1-Apr-15
4	ALDO	Alkindo Naratama Tbk	27-Mar-15
5	ALKA	Alakasa Industrindo Tbk	30-Apr-15
6	ALTO	Tri Banyan Tirta Tbk	6-May-15
7	AMFG	Asahimas Flat Glass Tbk	30-Mar-15
8	APLI	Asiaplast Industries Tbk	31-Mar-15
9	ARNA	Arwana Citramulia Tbk	27-Mar-15
10	ASII	Astra International Tbk	26-Feb-15
11	AUTO	Astra Otoparts Tbk	25-Feb-15
12	BTON	Betonjaya Manunggal Tbk	31-Mar-15
13	BUDI	Budi Starch & Sweetner Tbk	31-Mar-15
14	CPIN	Charoen Pokphand Indonesia Tbk	31-Mar-15
15	CTBN	Citra Tubindo Tbk	27-Mar-15
16	DLTA	Delta Jakarta Tbk	31-Mar-15
17	DPNS	Duta Pertiwi Nusantara Tbk	1-Apr-15
18	DVLA	Darya-Varia Laboratoria Tbk	30-Mar-15
19	FASW	Fajar Surya Wisesa Tbk	17-Mar-15
20	GDST	Gunawan Dianjaya Steel Tbk	26-Mar-15
21	GGRM	Gudang Garam Tbk	31-Mar-15
22	GJTL	Gajah Tunggal Tbk	30-Mar-15
23	HDTX	Panasia Indo Resources Tbk	31-Mar-15
24	HMSP	HM Sampoerna Tbk	20-Mar-15
25	ICBP	Indofood CBP Sukses Makmur Tbk	20-Mar-15
26	IGAR	Champion Pacific Indonesia Tbk	4-Mar-15
27	IKAI	Intikeramik Alamasri Industri Tbk	30-Mar-15
28	IMAS	Indomobil Sukses Internasional Tbk	31-Mar-15
29	INAF	Indofarma Tbk	10-Mar-15
30	INAI	Indal Aluminium Industry Tbk	31-Mar-15
31	INCI	Intanwijaya Internasional Tbk	1-Apr-15
32	INDF	Indofood Sukses Makmur Tbk	23-Mar-15
33	INDS	Indospring Tbk	31-Mar-15
34	INTP	Indocement Tunggul Prakarsa Tbk	19-Mar-15
35	JECC	Jembo Cable Company Tbk	1-Apr-15
36	JPFA	JAPFA Comfeed Indonesia Tbk	27-Feb-15
37	JPRS	Jaya Pari Steel Tbk	30-Mar-15
38	KAEF	Kimia Farma (Persero) Tbk	5-Mar-15
39	KBLI	KMI Wire and Cable Tbk	30-Mar-15

40	KBLM	Kabelindo Murni Tbk	1-Apr-15
41	KBRI	Kertas Basuki Rachmat Indonesia Tbk	30-Mar-15
42	KDSI	Kedawung Setia Industrial Tbk	27-Feb-15
43	KIAS	Keramika Indonesia Assosiasi Tbk	31-Mar-15
44	KICI	Kedaung Indah Can Tbk	26-Mar-15
45	KLBF	Kalbe Farma Tbk	30-Mar-15
46	LION	Lion Metal Works Tbk	26-Mar-15
47	LMPI	Langgeng Makmur Industri Tbk	16-Mar-16
48	LMSH	Lionmesh Prima Tbk	27-Mar-15
49	MAIN	Malindo Feedmill Tbk	31-Mar-15
50	MBTO	Martina Berto Tbk	30-Mar-15
51	MERK	Merck Tbk	12-Mar-15
52	MLBI	Multi Bintang Indonesia Tbk	27-Mar-15
53	MLIA	Mulia Industrindo Tbk	26-Mar-15
54	MRAT	Mustika Ratu Tbk	31-Mar-15
55	MYOR	Mayora Indah Tbk	1-Apr-15
56	NIPS	Nipress Tbk	31-Mar-15
57	PICO	Pelangi Indah Canindo Tbk	31-Mar-15
58	PRAS	Prima Alloy Steel Universal Tbk	31-Mar-15
59	PYFA	Pyridam Farma Tbk	30-Mar-15
60	RICY	Ricky Putra Globalindo Tbk	31-Mar-15
61	RMBA	Bentoel International Investama Tbk	31-Mar-15
62	ROTI	Nippon Indosari Corpindo Tbk	27-Mar-15
63	SCCO	Supreme Cable Manufacturing Corporation Tbk	30-Mar-15
64	SIAP	Sekawan Intipratama Tbk	1-Apr-15
65	SMGR	Semen Indonesia (Persero) Tbk	4-Mar-15
66	SMSM	Selamat Sempurna Tbk	31-Mar-15
67	SPMA	Suparma Tbk	30-Mar-15
68	STTP	Siantar Top Tbk	1-Apr-15
69	TCID	Mandom Indonesia Tbk	18-Mar-15
70	TIRT	Tirta Mahakam Resources Tbk	31-Mar-15
71	TOTO	Surya Toto Indonesia Tbk	31-Mar-15
72	TRIS	Trisula International Tbk	24-Mar-15
73	TRST	Trias Sentosa Tbk	31-Mar-15
74	TSPC	Tempo Scan Pacific Tbk	31-Mar-15
75	ULTJ	Ultra Jaya Milk Industry Tbk	31-Mar-15
76	UNIT	Nusantara Inti Corpora Tbk	31-Mar-15

LAMPIRAN 2

Uji Statistik Deskriptif Volume Perdagangan Saham

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
TVA-5	228	.000000	.012661	.00099008	.002190505
TVA+5	228	.000000	.318492	.00246057	.021184299
TVA-4	228	.000000	.026499	.00095978	.002506016
TVA+4	228	.000000	.212676	.00212416	.014387560
TVA-3	228	.000000	.015834	.00072265	.001699618
TVA+3	228	.000000	.212676	.00207573	.014366018
TVA-2	228	.000000	.019792	.00085578	.002144685
TVA+2	228	.000000	.058041	.00135817	.004392279
TVA-1	228	.000000	.017761	.00090130	.002239817
TVA+1	228	.000000	.056551	.00132181	.004727495
Rata-rata TVA Sebelum IFR	228	.000000	.010753	.00088592	.001715281
Rata-rata TVA sesudah IFR	228	.000000	.088184	.00186809	.007558759
Valid N (listwise)	228				

Sumber: Data Sekunder diolah dengan SPSS v20

Lampiran 2

Statistik Deskriptif *Abnormal Return*

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ABR-5	228	-.124932	.111976	-.00145366	.021741230
ABR+5	228	-.143186	.155287	-.00087268	.030335142

ABR-4	228	-.098778	.092197	-.00171776	.022184872
ABR+4	228	-.099559	.192297	-.00107865	.027417844
ABR-3	228	-.195509	.115298	-.00344692	.025324641
ABR+3	228	-.229357	.138994	.00115850	.029266942
ABR-2	228	-.127208	.155528	.00070107	.025012056
ABR+2	228	-.179981	.256166	.00220489	.033841969
ABR-1	228	-.087417	.141041	.00020825	.020539624
ABR+1	228	-.160127	.246603	-.00036017	.032300933
Rata-rata ABR Sebelum IFR	228	-.042231	.026530	-.00114180	.007484516
Rata-rata ABR sesudah IFR	228	-.036710	.045865	.00021038	.008245413
Valid N (listwise)	228				

Sumber: Data Sekunder diolah dengan SPSS v20

LAMPIRAN 2

Statistik Deskriptif Harga Saham

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
HS-5	76	50	940000	38952.06	142269.366
HS+5	76	50	1000000	36546.21	147456.925
HS-4	76	50	940000	34336.74	135577.659
HS+4	76	50	1000000	35248.37	146397.613
HS-3	76	50	940000	32851.05	136092.659
HS+3	76	50	1000000	40287.89	149073.759
HS-2	76	50	1000000	38778.31	145862.323

HS+2	76	50	1000000	40000.72	147833.711
HS-1	76	50	1000000	34796.63	142436.616
HS+1	76	50	1000000	34989.67	142500.550
Rata-rata HS Sebelum IFR	76	50	964000	35942.96	139536.272
Rata-rata HS Sesudah IFR	76	50	1000000	37414.57	145741.092
Valid N (listwise)	76				

Sumber: Data Sekunder diolah dengan SPSS v20

LAMPIRAN 3

Uji Paired Sample t-test

Volume Perdagangan Saham

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	TVA-5	.00099008	228	.002190505	.000145070
	TVA+5	.00246057	228	.021184299	.001402964
Pair 2	TVA-4	.00095978	228	.002506016	.000165965
	TVA+4	.00212416	228	.014387560	.000952839
Pair 3	TVA-3	.00072265	228	.001699618	.000112560
	TVA+3	.00207573	228	.014366018	.000951413
Pair 4	TVA-2	.00085578	228	.002144685	.000142035
	TVA+2	.00135817	228	.004392279	.000290886
Pair 5	TVA-1	.00090130	228	.002239817	.000148336
	TVA+1	.00132181	228	.004727495	.000313086

	Rata-rata TVA Sebelum IFR	.00088592	228	.001715281	.000113597
Pair 6	Rata-rata TVA sesudah IFR	.00186809	228	.007558759	.000500591

Paired Samples Correlations

	N	Correlation	Sig.
Pair 1 TVA-5 & TVA+5	228	.047	.476
Pair 2 TVA-4 & TVA+4	228	.098	.141
Pair 3 TVA-3 & TVA+3	228	.071	.289
Pair 4 TVA-2 & TVA+2	228	.499	.000
Pair 5 TVA-1 & TVA+1	228	.143	.031
Pair 6 Rata-rata TVA Sebelum IFR & Rata-rata TVA sesudah IFR	228	.286	.000

Paired Samples Test

	Paired Differences					T	df	Sig. (2-tailed)
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower	Upper			
Pair 1 TVA-5 - TVA+5	-.001470488	.021193536	.001403576	-.004236192	.001295216	-1.048	227	.296
Pair 2 TVA-4 - TVA+4	-.001164388	.014360467	.000951045	-.003038393	.000709618	-1.224	227	.222
Pair 3 TVA-3 - TVA+3	-.001353085	.014346596	.000950127	-.003225280	.000519110	-1.424	227	.156
Pair 4 TVA-2 - TVA+2	-.000502386	.003806228	.000252074	-.000999089	-.000005682	-1.993	227	.047
Pair 5 TVA-1 - TVA+1	-.000420508	.004932862	.000326687	-.001064234	.000223218	-1.287	227	.199

Pair 6	Rata-rata TVA Sebelum IFR - Rata- rata TVA sesudah IFR	-0.000982171	.007257354	.000480630	-.001929238	-.000035104	-2.044	227	.042
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LAMPIRAN 3

Uji Paired Sample t-test

Abnormal Return

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	ABR-5	-.00145366	228	.021741230	.001439848
	ABR+5	-.00087268	228	.030335142	.002008994
Pair 2	ABR-4	-.00171776	228	.022184872	.001469229
	ABR+4	-.00107865	228	.027417844	.001815791
Pair 3	ABR-3	-.00344692	228	.025324641	.001677165
	ABR+3	.00115850	228	.029266942	.001938251
Pair 4	ABR-2	.00070107	228	.025012056	.001656464
	ABR+2	.00220489	228	.033841969	.002241239
Pair 5	ABR-1	.00020825	228	.020539624	.001360270
	ABR+1	-.00036017	228	.032300933	.002139182
Pair 6	Rata-rata ABR Sebelum IFR	-.00114180	228	.007484516	.000495674
	Rata-rata ABR sesudah IFR	.00021038	228	.008245413	.000546066

Paired Samples Correlations

		N	Correlation	Sig.
Pair 1	ABR-5 & ABR+5	228	-.097	.145
Pair 2	ABR-4 & ABR+4	228	.033	.616
Pair 3	ABR-3 & ABR+3	228	-.083	.213
Pair 4	ABR-2 & ABR+2	228	.019	.779
Pair 5	ABR-1 & ABR+1	228	-.105	.114
Pair 6	Rata-rata ABR Sebelum IFR & Rata-rata ABR sesudah IFR	228	-.691	.000

Paired Samples Test

		Paired Differences				t	df	Sig. (2- taile d)	
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower				Upper
Pair 1	ABR-5 - ABR+5	-.000580975	.038994606	.002582481	-.005669675	.004507725	-.225	227	.822
Pair 2	ABR-4 - ABR+4	-.000639111	.034687928	.002297264	-.005165800	.003887578	-.278	227	.781
Pair 3	ABR-3 - ABR+3	-.004605418	.040256597	.002666058	-.009858805	.000647968	-1.727	227	.085
Pair 4	ABR-2 - ABR+2	-.001503820	.041704764	.002761965	-.006946189	.003938549	-.544	227	.587
Pair 5	ABR-1 - ABR+1	.000568425	.040053857	.002652631	-.004658505	.005795354	.214	227	.831
Pair 6	Rata-rata ABR Sebelum IFR - Rata- rata ABR sesudah IFR	-.001352179	.014467304	.000958121	-.003240127	.000535768	-1.411	227	.160

LAMPIRAN 3

Uji Paired Sample t-test

Harga Saham

Paired Samples Statistics

	Mean	N	Std. Deviation	Std. Error Mean
Pair 1	HS-5	228	131638.073	8717.944
	HS+5	228	134321.231	8895.641
Pair 2	HS-4	228	129029.636	8545.196
	HS+4	228	134157.302	8884.784
Pair 3	HS-3	228	129194.844	8556.138
	HS+3	228	135842.034	8996.358
Pair 4	HS-2	228	133054.433	8811.745
	HS+2	228	134300.760	8894.285
Pair 5	HS-1	228	131621.941	8716.876
	HS+1	228	132140.630	8751.227
Pair 6	Rata-rata HS Sebelum IFR	228	130568.975	8647.142
	Rata-rata HS Sesudah IFR	228	133727.238	8856.303

Paired Samples Correlations

	N	Correlation	Sig.
Pair 1 HS-5 & HS+5	228	.986	.000
Pair 2 HS-4 & HS+4	228	.996	.000
Pair 3 HS-3 & HS+3	228	.986	.000
Pair 4 HS-2 & HS+2	228	.995	.000
Pair 5 HS-1 & HS+1	228	.999	.000

Pair 6	Rata-rata HS Sebelum IFR & Rata-rata HS Sesudah IFR	228	.996	.000
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Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	HS-5 - HS+5	593.643	22229.576	1472.190	-2307.262	3494.548	.403	227	.687
Pair 2	HS-4 - HS+4	-600.531	12153.869	804.910	-2186.581	985.519	-.746	227	.456
Pair 3	HS-3 - HS+3	-3284.196	23054.925	1526.850	-6292.806	-275.585	-2.151	227	.033
Pair 4	HS-2 - HS+2	-548.724	12986.423	860.047	-2243.420	1145.972	-.638	227	.524
Pair 5	HS-1 - HS+1	-172.735	6994.982	463.254	-1085.563	740.093	-.373	227	.710
Pair 6	Rata-rata HS Sebelum IFR - Rata-rata HS Sesudah IFR	-1709.812	12917.003	855.449	-3395.449	-24.175	-1.999	227	.047