


LAMPIRAN

1. Formulir Pengajuan Sidang Skripsi





 Universitas Pembangunan Jaya	FORMULIR PENGAJUAN SIDANG SKRIPSI/TA	SPT-1/04/SOP-06/F-01
		No. Rekaman

Nama Mahasiswa : M RESTU SYAIFULLAH R
 Prodi/NIM : MANAJEMEN / 2017021048
 Judul Skripsi/TA : REAKSI PASAR MODAL TERHADAP PENGUMUMAN
 COVID-19 SAAT TERKONFIRMASI DI INDONESIA
 PADA SAHAM EMITEN ASURANSI
 Dosen Pembimbing : 1. DALIZANOLO HULU, S.E., M.E
 : 2.
 Dosen Penguji : 1. JAD :
 : 2. JAD :
 : 3. JAD :
 Jadwal Sidang : Tempat : Hari/Tanggal:

Telah memenuhi syarat Sidang Skripsi/TA: (mohon beri tanda V untuk syarat yang relevan)

No	Syarat	Ya	Tidak
1	IPK minimal 2.00	V	
2	Tidak ada nilai D untuk mata kuliah mayor/inti Prodi	V	
3	MK Skripsi/TA tercantum di BRS semester berjalan	V	
4	Lulus minimal 1 mata kuliah KOTA untuk tiap rumpun	V	
5	SPT-1/03/SOP-28/F-03 Formulir Pembimbingan Skripsi (minimal 8 x)	V	
6	Poin JSDP (minimal 75% persen dari syarat kelulusan)	V	
7	Mengumpulkan dokumen Skripsi/TA (sesuai ketentuan Prodi)	V	



















Tangerang Selatan, 11 Juni 2021

Mengajukan	Mengetahui	Memeriksa	Menyetujui
			
Mahasiswa	Dosen Pembimbing	Koordinator Skripsi/TA	Kaprodi



2. Formulir Pembimbing Skripsi

	FORMULIR PEMBIMBINGAN SKRIPSI/TA	SPT-I/03/SOP-28/F-03
		No. Rekaman

Nama Mahasiswa : M RESTU SYAIFULLAH R
 Prodi/NIM : MANAJEMEN / 2017021046
 Judul Skripsi/TA yang diajukan : REAKSI PASAR MODAL TERHADAP PENGUMUMAN
 COVID-19 SAAT TERKONFIRMASI DI INDONESIA
 PADA SAHAM EMITEN ASURANSI

No	Tanggal	Materi Pembimbingan	Paraf Mhs	Paraf Dosen Pembimbing
1	17 Feb 2021	<ul style="list-style-type: none"> ➢ Membuat Proposal Skripsi dan mengikuti format PKM ➢ Mencari referensi artiel terkait 		
2	19 Feb 2021	<ul style="list-style-type: none"> ➢ Merevisi Proposal Skripsi untuk PKM 		
3	03 Maret 2021	<ul style="list-style-type: none"> ➢ Merevisi Proposal ➢ Mencari artikel yang terkait dengan penelitian 		
4	12 Maret 2021	<ul style="list-style-type: none"> ➢ Mendapatkan Proposal Skripsi 		
5	07 April 2021	<ul style="list-style-type: none"> ➢ Progres Bab I, II, III 		
6	21 April 2021	<ul style="list-style-type: none"> ➢ Progres Bab I, II, III ➢ Mencari data untuk Bab IV 		
7	18 April 2021	<ul style="list-style-type: none"> ➢ Progres Bab IV 		
8	19 Mei 2021	<ul style="list-style-type: none"> ➢ Progres Bab IV 		
9	02 Juni 2021	<ul style="list-style-type: none"> ➢ Konsultasi Bab IV 		

* Jika pembimbingan lebih dari minimal 8 kali, mohon membuat salinan formulir ini

		
Mahasiswa	Dosen Pembimbing 1	Dosen Pembimbing 2

3. CV (Riwayat Hidup)

M RESTU SYAIFULLA

KONTAK

+62 821 1234 8336
@rest.u02
m.restu0220@gmail.com
KP Masjid Komp. Griya
Sudimara NO.A 32
Tangerang Selatan



PENDIDIKAN

SI – MANAJEMEN KEUANGAN | 2017 - 2021
UNIVERSITAS PEMBANGUNAN JAYA
Masih dalam proses sidang Skripsi di jurusan Manajemen Keuangan dengan IPK saat ini 3.38 (*Transkrip nilai semester 1-7*)

SMK - AKUNTANSI | 2014 - 2017
SMK LETRIS INDONESIA 1
Fokus di jurusan Akuntansi dan berhasil lulus

PROFIL

Saya adalah seseorang yang suka belajar di bidang keuangan, saya memiliki minat berkarir sebagai aktuaris, mahir dalam menganalisis dan membaca situasi, fokus dalam mencari alternatif solusi terbaik dari berbagai permasalahan

Bogor, 29 Desember 1998 | Islam | Belum Menikah
165 Cm | 90 kg

PELATIHAN KERJA

PESERTA | 13 April 2023
PROJECT MANAGEMENT ASSOCIATE
Mengikuti Pelatihan Project Manager untuk beberapa proyek dari Pemerintah seperti pembangunan sistem BPJS, Bank Mandiri, Jasa Raharja, Telkomsel, Kementerian Sosial, Bank Indonesia

PENGALAMAN MAGANG

CHECKER SPAREPART & LOGISTIK | 2019
PT AQUA GOLDEN MISSISSIPPI (Sukabumi, Indonesia)
Membantu pengecekan stock gudang dan membuat setiap laporan pengiriman dan penyimpanan barang masuk ataupun keluar

CHECKER & SALES | 2016
APATEMEN SERPONG GREEN VIEW (Tangerang Selatan, Indonesia)
Membantu pengecekan tiap-tiap unit yang berada di tower A,B & C. Memastikan laporan yang di adukan tiap pemilik unit apartemen. Sesekali membantu dalam proses penjualan unit

SOFTWARE

Microsoft Word	80%
Microsoft Excel	80%
Power Point	80%

KEMAMPUAN

Komunikasi	75%
Kerjasama Tim	80%
Percaya diri	80%

BAHASA

ENGLISH PASIF	INDONESIA AKTIF
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PENGALAMAN SEMINAR

PESERTA | 2019
STRATEGI KOMPEN SASI UNTUK MEMOTIVASI DAN PROGRAM RETENSI KARYAWAN
Mengetahui strategi pembagian kompensasi kepada karyawan suatu perusahaan dengan melihat kinerja yang dilakukannya

PESERTA | 2019
CREATIVEPRENEUR
Mengetahui tentang bagaimana caranya memulai atau masuk kedalam dunia bisnis di era jaman sekarang bersama Bapak Dudi Arisandi dari tiket.com dan Arief Muhammad

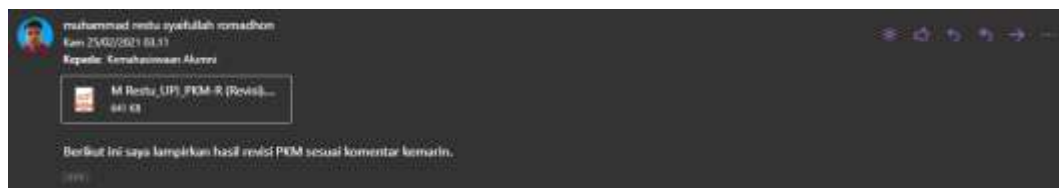
HOBI

 BERMAIN BOLA

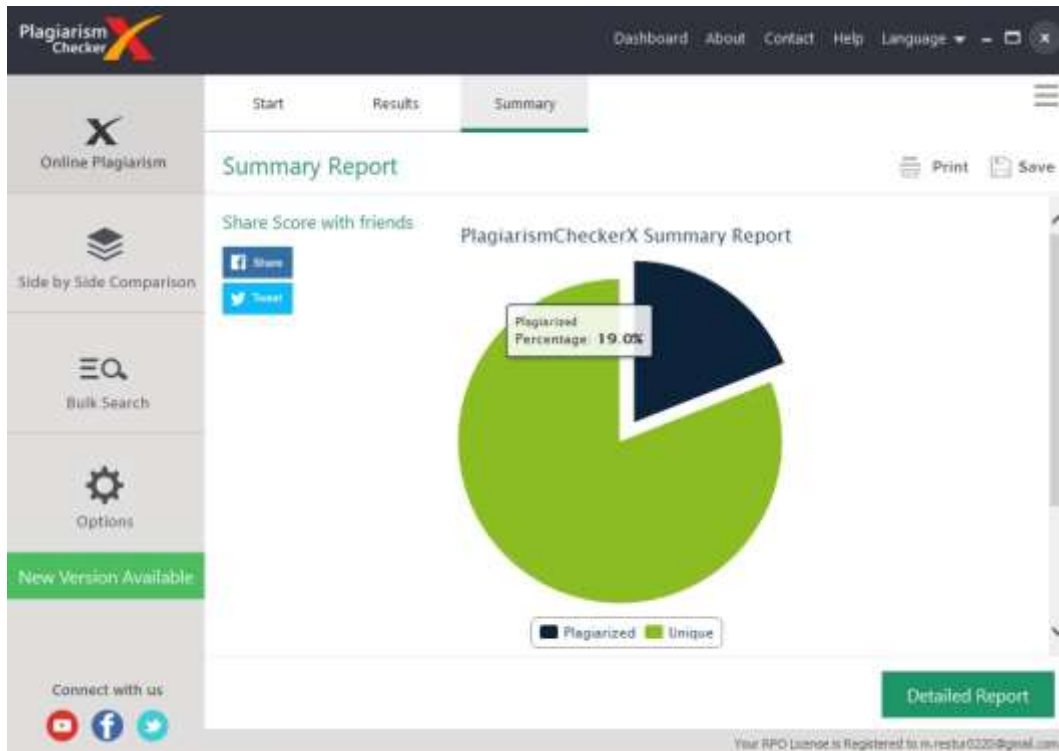
 MEMASAK

 TRAVELING

4. Bukti Submite PKM



5. Plagiarism Scan Report



Plagiarism Checker X Originality Report



Plagiarism Quantity: 19% Duplicate

Date	Senin, Juni 28, 2021
Words	1749 Plagiarized Words / Total 9313 Words
Sources	More than 149 Sources Identified.
Remarks	Low Plagiarism Detected - Your Document needs Optional Improvement.

6. Data Excel Tiap Perusahaan

ABDA (PT Asuransi Bina Dana Arta Tbk)

Tanggal	ABDA	IHSG	Rit		
26/11/2019	6855,292969	6026,187988			
27/11/2019	6855,292969	6023,039063	0		
28/11/2019	6855,292969	5953,060059	0		
29/11/2019	6855,292969	6011,830078	0		
02/12/2019	6855,292969	6130,055176	0		
03/12/2019	6855,292969	6133,895996	0		
04/12/2019	6855,292969	6112,878906	0		
05/12/2019	6855,292969	6152,117188	0		
06/12/2019	6855,292969	6186,868164	0		
09/12/2019	6855,292969	6193,791016	0		
10/12/2019	6855,292969	6183,504883	0		
11/12/2019	6855,292969	6180,099121	0		
12/12/2019	6855,292969	6139,396973	0		
13/12/2019	6855,292969	6197,317871	0		
16/12/2019	6855,292969	6211,591797	0		
17/12/2019	6855,292969	6244,352051	0		
18/12/2019	6855,292969	6287,25	0		
19/12/2019	6855,292969	6249,930176	0		
20/12/2019	6855,292969	6284,37207	0		
23/12/2019	6855,292969	6305,910156	0		
26/12/2019	6855,292969	6319,442871	0		
27/12/2019	6855,292969	6329,313965	0		
30/12/2019	6855,292969	6299,539063	0		
02/01/2020	6806,150879	6283,581055	-0,007168489		
03/01/2020	6806,150879	6323,46582	0		
06/01/2020	6806,150879	6257,402832	0		
07/01/2020	6806,150879	6279,346191	0		
08/01/2020	6806,150879	6225,686035	0		
09/01/2020	6806,150879	6274,493164	0		
10/01/2020	6806,150879	6274,940918	0		
13/01/2020	6806,150879	6296,566895	0		
14/01/2020	6806,150879	6325,405762	0		
15/01/2020	6683,296387	6283,365234	-0,01805051		
16/01/2020	6683,296387	6286,047852	0		
17/01/2020	6683,296387	6291,657227	0		
20/01/2020	6683,296387	6245,042969	0		
21/01/2020	6683,296387	6238,152832	0		
22/01/2020	6683,296387	6233,453125	0		
23/01/2020	6683,296387	6249,209961	0		
24/01/2020	6683,296387	6244,108887	0		
27/01/2020	6683,296387	6133,208008	0		
28/01/2020	6683,296387	6111,184082	0		
29/01/2020	6683,296387	6113,044922	0		
30/01/2020	6683,296387	6057,596191	0		
31/01/2020	6683,296387	5940,047852	0		
03/02/2020	6683,296387	5884,169922	0		
04/02/2020	6683,296387	5922,338867	0		
05/02/2020	6683,296387	5978,509766	0		
06/02/2020	6683,296387	5987,14502	0		
07/02/2020	6683,296387	5999,606934	0		
10/02/2020	6683,296387	5952,083008	0		
11/02/2020	6683,296387	5954,396973	0		
12/02/2020	6683,296387	5913,081055	0		
13/02/2020	6683,296387	5871,954102	0		
14/02/2020	6683,296387	5866,944824	0		
17/02/2020	6683,296387	5867,522949	0		
18/02/2020	6855,292969	5886,961914	0,025735292		
19/02/2020	6855,292969	5928,791016	0		
20/02/2020	6855,292969	5942,486816	0		
21/02/2020	6855,292969	5882,254883	0	E(Rit)	ARit
24/02/2020	6855,292969	5807,049805	0	-0,012785076	0,012785076
25/02/2020	6855,292969	5787,138184	0	-0,00342887	0,00342887
26/02/2020	6855,292969	5688,920898	0	-0,01697165	0,01697165
27/02/2020	6855,292969	5535,693848	0	-0,026934291	0,026934291
28/02/2020	6855,292969	5452,704102	0	-0,014991751	0,014991751
02/03/2020	5503,891113	5361,246094	-0,197132619	-0,016772964	-0,180359655
03/03/2020	5503,891113	5518,62793	0	0,029355458	-0,029355458
04/03/2020	5503,891113	5650,13623	0	0,023829891	-0,023829891
05/03/2020	5503,891113	5638,129883	0	-0,002124966	0,002124966
06/03/2020	5503,891113	5498,540039	0	-0,024758182	0,024758182
09/03/2020	5479,319824	5136,809082	-0,004464349	-0,065786728	0,061322379

AHAP (PT Asuransi Harta Aman Pratama Tbk)

Tanggal	AHAP	IHSG	Rit		
26/11/2019	62	6026,187988			
27/11/2019	62	6023,039063	0		
28/11/2019	62	5953,060059	0		
29/11/2019	59	6011,830078	-0,048387097		
02/12/2019	60	6130,055176	0,016949153		
03/12/2019	59	6133,895996	-0,016666667		
04/12/2019	61	6112,878906	0,033898305		
05/12/2019	60	6152,117188	-0,016393443		
06/12/2019	59	6186,868164	-0,016666667		
09/12/2019	57	6193,791016	-0,033898305		
10/12/2019	58	6183,504883	0,01754386		
11/12/2019	57	6180,099121	-0,017241379		
12/12/2019	58	6139,396973	0,01754386		
13/12/2019	59	6197,317871	0,017241379		
16/12/2019	59	6211,591797	0		
17/12/2019	59	6244,352051	0		
18/12/2019	58	6287,25	-0,016949153		
19/12/2019	57	6249,930176	-0,017241379		
20/12/2019	60	6284,37207	0,052631579		
23/12/2019	58	6305,910156	-0,033333333		
26/12/2019	60	6319,442871	0,034482759		
27/12/2019	63	6329,313965	0,05		
30/12/2019	60	6299,539063	-0,047619048		
02/01/2020	58	6283,581055	-0,033333333		
03/01/2020	59	6323,46582	0,017241379		
06/01/2020	58	6257,402832	-0,016949153		
07/01/2020	60	6279,346191	0,034482759		
08/01/2020	58	6225,686035	-0,033333333		
09/01/2020	57	6274,493164	-0,017241379		
10/01/2020	57	6274,940918	0		
13/01/2020	57	6296,566895	0		
14/01/2020	58	6325,405762	0,01754386		
15/01/2020	57	6283,365234	-0,017241379		
16/01/2020	58	6286,047852	0,01754386		
17/01/2020	61	6291,657227	0,051724138		
20/01/2020	57	6245,042969	-0,06557377		
21/01/2020	58	6238,152832	0,01754386		
22/01/2020	57	6233,453125	-0,017241379		
23/01/2020	63	6249,209961	0,105263158		
24/01/2020	59	6244,108887	-0,063492063		
27/01/2020	60	6133,208008	0,016949153		
28/01/2020	60	6111,184082	0		
29/01/2020	58	6113,044922	-0,033333333		
30/01/2020	58	6057,596191	0		
31/01/2020	58	5940,047852	0		
03/02/2020	58	5884,169922	0		
04/02/2020	57	5922,338867	-0,017241379		
05/02/2020	56	5978,509766	-0,01754386		
06/02/2020	56	5987,14502	0		
07/02/2020	56	5999,606934	0		
10/02/2020	57	5952,083008	0,017857143		
11/02/2020	55	5954,396973	-0,035087719		
12/02/2020	54	5913,081055	-0,018181818		
13/02/2020	53	5871,954102	-0,018518519		
14/02/2020	53	5866,944824	0		
17/02/2020	51	5867,522949	-0,037735849		
18/02/2020	52	5886,961914	0,019607843		
19/02/2020	53	5928,791016	0,019230769		
20/02/2020	51	5942,486816	-0,037735849		
21/02/2020	51	5882,254883	0	E(Rit)	ARit
24/02/2020	52	5807,049805	0,019607843	-0,012785076	0,03239292
25/02/2020	53	5787,138184	0,019230769	-0,00342887	0,02265964
26/02/2020	51	5688,920898	-0,037735849	-0,01697165	-0,020764199
27/02/2020	51	5535,693848	0	-0,026934291	0,026934291
28/02/2020	51	5452,704102	0	-0,014991751	0,014991751
02/03/2020	51	5361,246094	0	-0,016772964	0,016772964
03/03/2020	51	5518,62793	0	0,029355458	-0,029355458
04/03/2020	52	5650,13623	0,019607843	0,023829891	-0,004222047
05/03/2020	51	5638,129883	-0,019230769	-0,002124966	-0,017105803
06/03/2020	51	5498,540039	0	-0,024758182	0,024758182
09/03/2020	50	5136,809082	-0,019607843	-0,065786728	0,046178885

AMAG (P.T. Asuransi Multi Artha Guna Tbk)

Tanggal	AMAG	IHSG	Rit		
26/11/2019	270,098602	6026,187988			
27/11/2019	270,098602	6023,039063	0		
28/11/2019	270,098602	5953,060059	0		
29/11/2019	270,098602	6011,830078	0		
02/12/2019	270,098602	6130,055176	0		
03/12/2019	270,098602	6133,895996	0		
04/12/2019	270,098602	6112,878906	0		
05/12/2019	270,098602	6152,117188	0		
06/12/2019	270,098602	6186,868164	0		
09/12/2019	270,098602	6193,791016	0		
10/12/2019	270,098602	6183,504883	0		
11/12/2019	270,098602	6180,099121	0		
12/12/2019	270,098602	6139,396973	0		
13/12/2019	209,281693	6197,317871	-0,225165582		
16/12/2019	261,154938	6211,591797	0,247863271		
17/12/2019	270,098602	6244,352051	0,034246582		
18/12/2019	268,309875	6287,25	-0,006622496		
19/12/2019	268,309875	6249,930176	0		
20/12/2019	264,732391	6284,37207	-0,013333404		
23/12/2019	264,732391	6305,910156	0		
26/12/2019	264,732391	6319,442871	0		
27/12/2019	264,732391	6329,313965	0		
30/12/2019	264,732391	6299,539063	0		
02/01/2020	264,732391	6283,581055	0		
03/01/2020	264,732391	6323,46582	0		
06/01/2020	264,732391	6257,402832	0		
07/01/2020	264,732391	6279,346191	0		
08/01/2020	264,732391	6225,686035	0		
09/01/2020	252,211273	6274,493164	-0,047297265		
10/01/2020	268,309875	6274,940918	0,063829827		
13/01/2020	268,309875	6296,566895	0		
14/01/2020	270,098602	6325,405762	0,006666646		
15/01/2020	266,521118	6283,365234	-0,013245104		
16/01/2020	266,521118	6286,047852	0		
17/01/2020	266,521118	6291,657227	0		
20/01/2020	266,521118	6245,042969	0		
21/01/2020	271,887329	6238,152832	0,020134281		
22/01/2020	271,887329	6233,453125	0		
23/01/2020	271,887329	6249,209961	0		
24/01/2020	271,887329	6244,108887	0		
27/01/2020	271,887329	6133,208008	0		
28/01/2020	271,887329	6111,184082	0		
29/01/2020	271,887329	6113,044922	0		
30/01/2020	271,887329	6057,596191	0		
31/01/2020	271,887329	5940,047852	0		
03/02/2020	271,887329	5884,169922	0		
04/02/2020	271,887329	5922,338867	0		
05/02/2020	271,887329	5978,509766	0		
06/02/2020	271,887329	5987,14502	0		
07/02/2020	271,887329	5999,606934	0		
10/02/2020	250,422531	5952,083008	-0,078947401		
11/02/2020	268,309875	5954,396973	0,071428653		
12/02/2020	268,309875	5913,081055	0		
13/02/2020	268,309875	5871,954102	0		
14/02/2020	268,309875	5866,944824	0		
17/02/2020	268,309875	5867,522949	0		
18/02/2020	268,309875	5886,961914	0		
19/02/2020	268,309875	5928,791016	0		
20/02/2020	268,309875	5942,486816	0		
21/02/2020	257,577454	5882,254883	-0,040000097	E(Rit)	ARit
24/02/2020	268,309875	5807,049805	0,041666772	-0,012785076	0,054451848
25/02/2020	268,309875	5787,138184	0	-0,00342887	0,00342887
26/02/2020	268,309875	5688,920898	0	-0,01697165	0,01697165
27/02/2020	268,309875	5535,693848	0	-0,026934291	0,026934291
28/02/2020	268,309875	5452,704102	0	-0,014991751	0,014991751
02/03/2020	268,309875	5361,246094	0	-0,016772964	0,016772964
03/03/2020	268,309875	5518,62793	0	0,029355458	-0,029355458
04/03/2020	266,521118	5650,13623	-0,006666758	0,023829891	-0,030496649
05/03/2020	266,521118	5638,129883	0	-0,002124966	0,002124966
06/03/2020	266,521118	5498,540039	0	-0,024758182	0,024758182
09/03/2020	266,521118	5136,809082	0	-0,065786728	0,065786728

ASBI (PT Asuransi Bintang Tbk)

Tanggal	ASBI	IHSG	Rit		
26/11/2019	284,453033	6026,187988			
27/11/2019	284,453033	6023,039063	0		
28/11/2019	270,720825	5953,060059	-0,048275836		
29/11/2019	270,720825	6011,830078	0		
02/12/2019	282,491272	6130,055176	0,043478174		
03/12/2019	282,491272	6133,895996	0		
04/12/2019	282,491272	6112,878906	0		
05/12/2019	282,491272	6152,117188	0		
06/12/2019	278,56778	6186,868164	-0,013888896		
09/12/2019	294,261749	6193,791016	0,056338062		
10/12/2019	290,338257	6183,504883	-0,013333334		
11/12/2019	290,338257	6180,099121	0		
12/12/2019	245,218124	6139,396973	-0,1554054		
13/12/2019	245,218124	6197,317871	0		
16/12/2019	294,261749	6211,591797	0,200000001		
17/12/2019	311,91745	6244,352051	0,059999987		
18/12/2019	296,223511	6287,25	-0,050314399		
19/12/2019	296,223511	6249,930176	0		
20/12/2019	296,223511	6284,37207	0		
23/12/2019	296,223511	6305,910156	0		
26/12/2019	302,108734	6319,442871	0,019867508		
27/12/2019	302,108734	6329,313965	0		
30/12/2019	302,108734	6299,539063	0		
02/01/2020	298,185242	6283,581055	-0,012987019		
03/01/2020	298,185242	6323,46582	0		
06/01/2020	298,185242	6257,402832	0		
07/01/2020	298,185242	6279,346191	0		
08/01/2020	298,185242	6225,686035	0		
09/01/2020	298,185242	6274,493164	0		
10/01/2020	298,185242	6274,940918	0		
13/01/2020	298,185242	6296,566895	0		
14/01/2020	294,261749	6325,405762	-0,013157905		
15/01/2020	294,261749	6283,365234	0		
16/01/2020	292,300018	6286,047852	-0,006666619		
17/01/2020	247,179871	6291,657227	-0,15436245		
20/01/2020	251,103363	6245,042969	0,015873024		
21/01/2020	292,300018	6238,152832	0,164062538		
22/01/2020	225,600677	6233,453125	-0,228187947		
23/01/2020	225,600677	6249,209961	0		
24/01/2020	207,944977	6244,108887	-0,078260847		
27/01/2020	207,944977	6133,208008	0		
28/01/2020	255,026855	6111,184082	0,226415077		
29/01/2020	288,376526	6113,044922	0,130769252		
30/01/2020	288,376526	6057,596191	0		
31/01/2020	288,376526	5940,047852	0		
03/02/2020	288,376526	5884,169922	0		
04/02/2020	288,376526	5922,338867	0		
05/02/2020	292,300018	5978,509766	0,013605449		
06/02/2020	292,300018	5987,14502	0		
07/02/2020	292,300018	5999,606934	0		
10/02/2020	251,103363	5952,083008	-0,140939625		
11/02/2020	251,103363	5954,396973	0		
12/02/2020	251,103363	5913,081055	0		
13/02/2020	251,103363	5871,954102	0		
14/02/2020	251,103363	5866,944824	0		
17/02/2020	251,103363	5867,522949	0		
18/02/2020	292,300018	5886,961914	0,164062538		
19/02/2020	292,300018	5928,791016	0		
20/02/2020	292,300018	5942,486816	0		
21/02/2020	235,409409	5882,254883	-0,194630878	E(Rit)	ARit
24/02/2020	235,409409	5807,049805	0	-0,012785076	0,012785076
25/02/2020	235,409409	5787,138184	0	-0,00342887	0,00342887
26/02/2020	237,371155	5688,920898	0,008333337	-0,01697165	0,025304988
27/02/2020	237,371155	5535,693848	0	-0,026934291	0,026934291
28/02/2020	237,371155	5452,704102	0	-0,014991751	0,014991751
02/03/2020	237,371155	5361,246094	0	-0,016772964	0,016772964
03/03/2020	237,371155	5518,62793	0	0,029355458	-0,029355458
04/03/2020	237,371155	5650,13623	0	0,023829891	-0,023829891
05/03/2020	237,371155	5638,129883	0	-0,002124966	0,002124966
06/03/2020	237,371155	5498,540039	0	-0,024758182	0,024758182
09/03/2020	237,371155	5136,809082	0	-0,065786728	0,065786728

ASDM (PT Asuransi Dayin Mitra Tbk)

Tanggal	ASDM	IHSG	Rit		
26/11/2019	928,521973	6026,187988			
27/11/2019	928,521973	6023,039063	0		
28/11/2019	928,521973	5953,060059	0		
29/11/2019	928,521973	6011,830078	0		
02/12/2019	928,521973	6130,055176	0		
03/12/2019	970,097595	6133,895996	0,044776132		
04/12/2019	970,097595	6112,878906	0		
05/12/2019	970,097595	6152,117188	0		
06/12/2019	970,097595	6186,868164	0		
09/12/2019	970,097595	6193,791016	0		
10/12/2019	933,141479	6183,504883	-0,038095256		
11/12/2019	933,141479	6180,099121	0		
12/12/2019	933,141479	6139,396973	0		
13/12/2019	933,141479	6197,317871	0		
16/12/2019	979,336609	6211,591797	0,049504958		
17/12/2019	979,336609	6244,352051	0		
18/12/2019	979,336609	6287,25	0		
19/12/2019	1011,673157	6249,930176	0,033018829		
20/12/2019	1011,673157	6284,37207	0		
23/12/2019	1002,434143	6305,910156	-0,00913241		
26/12/2019	1002,434143	6319,442871	0		
27/12/2019	993,195129	6329,313965	-0,00921658		
30/12/2019	1007,05365	6299,539063	0,013953473		
02/01/2020	1011,673157	6283,581055	0,004587151		
03/01/2020	1011,673157	6323,46582	0		
06/01/2020	1011,673157	6257,402832	0		
07/01/2020	937,760986	6279,346191	-0,073059338		
08/01/2020	937,760986	6225,686035	0		
09/01/2020	974,717102	6274,493164	0,039408886		
10/01/2020	974,717102	6274,940918	0		
13/01/2020	974,717102	6296,566895	0		
14/01/2020	979,336609	6325,405762	0,004739331		
15/01/2020	997,814636	6283,365234	0,018867902		
16/01/2020	1007,05365	6286,047852	0,009259249		
17/01/2020	1007,05365	6291,657227	0		
20/01/2020	1007,05365	6245,042969	0		
21/01/2020	993,195129	6238,152832	-0,013761453		
22/01/2020	1011,673157	6233,453125	0,01860463		
23/01/2020	997,814636	6249,209961	-0,013698615		
24/01/2020	997,814636	6244,108887	0		
27/01/2020	997,814636	6133,208008	0		
28/01/2020	1011,673157	6111,184082	0,013888873		
29/01/2020	923,902466	6113,044922	-0,086757952		
30/01/2020	923,902466	6057,596191	0		
31/01/2020	923,902466	5940,047852	0		
03/02/2020	923,902466	5884,169922	0		
04/02/2020	923,902466	5922,338867	0		
05/02/2020	923,902466	5978,509766	0		
06/02/2020	923,902466	5987,14502	0		
07/02/2020	923,902466	5999,606934	0		
10/02/2020	923,902466	5952,083008	0		
11/02/2020	923,902466	5954,396973	0		
12/02/2020	923,902466	5913,081055	0		
13/02/2020	923,902466	5871,954102	0		
14/02/2020	923,902466	5866,944824	0		
17/02/2020	919,282959	5867,522949	-0,004999994		
18/02/2020	923,902466	5886,961914	0,00502512		
19/02/2020	923,902466	5928,791016	0		
20/02/2020	923,902466	5942,486816	0		
21/02/2020	923,902466	5882,254883	0	E(Rit)	ARit
24/02/2020	923,902466	5807,049805	0	-0,012785076	0,012785076
25/02/2020	923,902466	5787,138184	0	-0,00342887	0,00342887
26/02/2020	923,902466	5688,920898	0	-0,01697165	0,01697165
27/02/2020	923,902466	5535,693848	0	-0,026934291	0,026934291
28/02/2020	923,902466	5452,704102	0	-0,014991751	0,014991751
02/03/2020	923,902466	5361,246094	0	-0,016772964	0,016772964
03/03/2020	923,902466	5518,62793	0	0,029355458	-0,029355458
04/03/2020	923,902466	5650,13623	0	0,023829891	-0,023829891
05/03/2020	914,663452	5638,129883	-0,009999988	-0,002124966	-0,007875023
06/03/2020	914,663452	5498,540039	0	-0,024758182	0,024758182
09/03/2020	914,663452	5136,809082	0	-0,065786728	0,065786728

ASJT (PT Asuransi Jasa Tania Tbk)

Tanggal	ASJT	IHSG	Rit		
26/11/2019	182	6026,187988			
27/11/2019	182	6023,039063	0		
28/11/2019	181	5953,060059	-0,005494505		
29/11/2019	180	6011,830078	-0,005524862		
02/12/2019	188	6130,055176	0,044444444		
03/12/2019	180	6133,895996	-0,042553191		
04/12/2019	180	6112,878906	0		
05/12/2019	180	6152,117188	0		
06/12/2019	180	6186,868164	0		
09/12/2019	184	6193,791016	0,022222222		
10/12/2019	180	6183,504883	-0,02173913		
11/12/2019	180	6180,099121	0		
12/12/2019	176	6139,396973	-0,022222222		
13/12/2019	186	6197,317871	0,056818182		
16/12/2019	180	6211,591797	-0,032258065		
17/12/2019	166	6244,352051	-0,077777778		
18/12/2019	152	6287,25	-0,084337349		
19/12/2019	156	6249,930176	0,026315789		
20/12/2019	150	6284,37207	-0,038461538		
23/12/2019	148	6305,910156	-0,013333333		
26/12/2019	134	6319,442871	-0,094594595		
27/12/2019	120	6329,313965	-0,104477612		
30/12/2019	119	6299,539063	-0,008333333		
02/01/2020	121	6283,581055	0,016806723		
03/01/2020	125	6323,46582	0,033057851		
06/01/2020	129	6257,402832	0,032		
07/01/2020	130	6279,346191	0,007751938		
08/01/2020	130	6225,686035	0		
09/01/2020	124	6274,493164	-0,046153846		
10/01/2020	128	6274,940918	0,032258065		
13/01/2020	125	6296,566895	-0,0234375		
14/01/2020	125	6325,405762	0		
15/01/2020	125	6283,365234	0		
16/01/2020	128	6286,047852	0,024		
17/01/2020	128	6291,657227	0		
20/01/2020	128	6245,042969	0		
21/01/2020	125	6238,152832	-0,0234375		
22/01/2020	123	6233,453125	-0,016		
23/01/2020	125	6249,209961	0,016260163		
24/01/2020	125	6244,108887	0		
27/01/2020	122	6133,208008	-0,024		
28/01/2020	122	6111,184082	0		
29/01/2020	126	6113,044922	0,032786885		
30/01/2020	122	6057,596191	-0,031746032		
31/01/2020	120	5940,047852	-0,016393443		
03/02/2020	117	5884,169922	-0,025		
04/02/2020	120	5922,338867	0,025641026		
05/02/2020	120	5978,509766	0		
06/02/2020	126	5987,14502	0,05		
07/02/2020	124	5999,606934	-0,015873016		
10/02/2020	120	5952,083008	-0,032258065		
11/02/2020	120	5954,396973	0		
12/02/2020	125	5913,081055	0,041666667		
13/02/2020	120	5871,954102	-0,04		
14/02/2020	120	5866,944824	0		
17/02/2020	118	5867,522949	-0,016666667		
18/02/2020	120	5886,961914	0,016949153		
19/02/2020	120	5928,791016	0		
20/02/2020	119	5942,486816	-0,008333333		
21/02/2020	118	5882,254883	-0,008403361	E(Rit)	ARit
24/02/2020	119	5807,049805	0,008474576	-0,012785076	0,021259653
25/02/2020	119	5787,138184	0	-0,00342887	0,00342887
26/02/2020	119	5688,920898	0	-0,01697165	0,01697165
27/02/2020	118	5535,693848	-0,008403361	-0,026934291	0,018530929
28/02/2020	115	5452,704102	-0,025423729	-0,014991751	-0,010431977
02/03/2020	110	5361,246094	-0,043478261	-0,016772964	-0,026705297
03/03/2020	119	5518,62793	0,081818182	0,029355458	0,052462724
04/03/2020	121	5650,13623	0,016806723	0,023829891	-0,007023168
05/03/2020	115	5638,129883	-0,049586777	-0,002124966	-0,047461811
06/03/2020	120	5498,540039	-0,043478261	-0,024758182	0,068236443
09/03/2020	113	5136,809082	-0,058333333	-0,065786728	0,007453394

ASMI (PT Asuransi Kresna Mitra Tbk)

Tanggal	ASMI	IHSG	Rit		
26/11/2019	935	6026,187988			
27/11/2019	935	6023,039063	0		
28/11/2019	925	5953,060059	-0,010695187		
29/11/2019	925	6011,830078	0		
02/12/2019	925	6130,055176	0		
03/12/2019	925	6133,895996	0		
04/12/2019	975	6112,878906	0,054054054		
05/12/2019	1000	6152,117188	0,025641026		
06/12/2019	985	6186,868164	-0,015		
09/12/2019	1025	6193,791016	0,040609137		
10/12/2019	1025	6183,504883	0		
11/12/2019	1020	6180,099121	-0,004878049		
12/12/2019	1020	6139,396973	0		
13/12/2019	1060	6197,317871	0,039215686		
16/12/2019	1100	6211,591797	0,037735849		
17/12/2019	1095	6244,352051	-0,004545455		
18/12/2019	1120	6287,25	0,02283105		
19/12/2019	1115	6249,930176	-0,004464286		
20/12/2019	1150	6284,37207	0,031390135		
23/12/2019	1150	6305,910156	0		
26/12/2019	1100	6319,442871	-0,043478261		
27/12/2019	1150	6329,313965	0,045454545		
30/12/2019	1285	6299,539063	0,117391304		
02/01/2020	1240	6283,581055	-0,035019455		
03/01/2020	1235	6323,46582	-0,004032258		
06/01/2020	1230	6257,402832	-0,004048583		
07/01/2020	1235	6279,346191	0,004065041		
08/01/2020	1240	6225,686035	0,004048583		
09/01/2020	1240	6274,493164	0		
10/01/2020	1240	6274,940918	0		
13/01/2020	1240	6296,566895	0		
14/01/2020	1265	6325,405762	0,02016129		
15/01/2020	1265	6283,365234	0		
16/01/2020	1285	6286,047852	0,015810277		
17/01/2020	1285	6291,657227	0		
20/01/2020	1295	6245,042969	0,007782101		
21/01/2020	1295	6238,152832	0		
22/01/2020	1295	6233,453125	0		
23/01/2020	1295	6249,209961	0		
24/01/2020	1290	6244,108887	-0,003861004		
27/01/2020	1285	6133,208008	-0,003875969		
28/01/2020	1280	6111,184082	-0,003891051		
29/01/2020	1280	6113,044922	0		
30/01/2020	1295	6057,596191	0,01171875		
31/01/2020	1350	5940,047852	0,042471042		
03/02/2020	1345	5884,169922	-0,003703704		
04/02/2020	1345	5922,338867	0		
05/02/2020	1345	5978,509766	0		
06/02/2020	1345	5987,14502	0		
07/02/2020	1345	5999,606934	0		
10/02/2020	1335	5952,083008	-0,007434944		
11/02/2020	1325	5954,396973	-0,007490637		
12/02/2020	1315	5913,081055	-0,00754717		
13/02/2020	1310	5871,954102	-0,003802281		
14/02/2020	1305	5866,944824	-0,003816794		
17/02/2020	1300	5867,522949	-0,003831418		
18/02/2020	1300	5886,961914	0		
19/02/2020	1300	5928,791016	0		
20/02/2020	1300	5942,486816	0		
21/02/2020	1300	5882,254883	0	E(Rit)	ARit
24/02/2020	1295	5807,049805	-0,003846154	-0,01278508	0,008938923
25/02/2020	1290	5787,138184	-0,003861004	-0,00342887	-0,000432133
26/02/2020	1275	5688,920898	-0,011627907	-0,01697165	0,005343743
27/02/2020	1260	5535,693848	-0,011764706	-0,02693429	0,015169585
28/02/2020	1250	5452,704102	-0,007936508	-0,01499175	0,007055243
02/03/2020	1240	5361,246094	-0,008	-0,01677296	0,008772964
03/03/2020	1245	5518,62793	0,004032258	0,029355458	-0,0253232
04/03/2020	1195	5650,13623	-0,040160643	0,023829891	-0,063990533
05/03/2020	1220	5638,129883	0,020920502	-0,00212497	0,023045468
06/03/2020	1215	5498,540039	-0,004098361	-0,02475818	0,020659821
09/03/2020	1190	5136,809082	-0,020576132	-0,06578673	0,045210596

ASRM (PT Asuransi Ramayana Tbk)

Tanggal	ASRM	IHSG	Rit		
26/11/2019	1343,254395	6026,187988			
27/11/2019	1488,370605	6023,039063	0,108033304		
28/11/2019	1488,370605	5953,060059	0		
29/11/2019	1488,370605	6011,830078	0		
02/12/2019	1488,370605	6130,055176	0		
03/12/2019	1488,370605	6133,895996	0		
04/12/2019	1488,370605	6112,878906	0		
05/12/2019	1488,370605	6152,117188	0		
06/12/2019	1488,370605	6186,868164	0		
09/12/2019	1488,370605	6193,791016	0		
10/12/2019	1488,370605	6183,504883	0		
11/12/2019	1488,370605	6180,099121	0		
12/12/2019	1488,370605	6139,396973	0		
13/12/2019	1488,370605	6197,317871	0		
16/12/2019	1488,370605	6211,591797	0		
17/12/2019	1488,370605	6244,352051	0		
18/12/2019	1488,370605	6287,25	0		
19/12/2019	1488,370605	6249,930176	0		
20/12/2019	1503,259644	6284,37207	0,010003583		
23/12/2019	1503,259644	6305,910156	0		
26/12/2019	1503,259644	6319,442871	0		
27/12/2019	1503,259644	6329,313965	0		
30/12/2019	1495,810303	6299,539063	-0,004955459		
02/01/2020	1495,810303	6283,581055	0		
03/01/2020	1495,810303	6323,46582	0		
06/01/2020	1495,810303	6257,402832	0		
07/01/2020	1495,810303	6279,346191	0		
08/01/2020	1495,810303	6225,686035	0		
09/01/2020	1495,810303	6274,493164	0		
10/01/2020	1495,810303	6274,940918	0		
13/01/2020	1495,810303	6296,566895	0		
14/01/2020	1488,370605	6325,405762	-0,004973691		
15/01/2020	1488,370605	6283,365234	0		
16/01/2020	1488,370605	6286,047852	0		
17/01/2020	1488,370605	6291,657227	0		
20/01/2020	1488,370605	6245,042969	0		
21/01/2020	1488,370605	6238,152832	0		
22/01/2020	1480,93103	6233,453125	-0,004998469		
23/01/2020	1480,93103	6249,209961	0		
24/01/2020	1503,259644	6244,108887	0,015077417		
27/01/2020	1503,259644	6133,208008	0		
28/01/2020	1503,259644	6111,184082	0		
29/01/2020	1503,259644	6113,044922	0		
30/01/2020	1503,259644	6057,596191	0		
31/01/2020	1503,259644	5940,047852	0		
03/02/2020	1503,259644	5884,169922	0		
04/02/2020	1503,259644	5922,338867	0		
05/02/2020	1503,259644	5978,509766	0		
06/02/2020	1503,259644	5987,14502	0		
07/02/2020	1503,259644	5999,606934	0		
10/02/2020	1503,259644	5952,083008	0		
11/02/2020	1503,259644	5954,396973	0		
12/02/2020	1503,259644	5913,081055	0		
13/02/2020	1503,259644	5871,954102	0		
14/02/2020	1503,259644	5866,944824	0		
17/02/2020	1503,259644	5867,522949	0		
18/02/2020	1480,93103	5886,961914	-0,014853465		
19/02/2020	1525,578491	5928,791016	0,030148238		
20/02/2020	1525,578491	5942,486816	0		
21/02/2020	1373,022583	5882,254883	-0,099998728	E(Rit)	ARit
24/02/2020	1503,259644	5807,049805	0,094854275	-0,012785076	0,107639351
25/02/2020	1503,259644	5787,138184	0	-0,00342887	0,00342887
26/02/2020	1503,259644	5688,920898	0	-0,01697165	0,01697165
27/02/2020	1503,259644	5535,693848	0	-0,026934291	0,026934291
28/02/2020	1503,259644	5452,704102	0	-0,014991751	0,014991751
02/03/2020	1503,259644	5361,246094	0	-0,016772964	0,016772964
03/03/2020	1503,259644	5518,62793	0	0,029355458	-0,029355458
04/03/2020	1503,259644	5650,13623	0	0,023829891	-0,023829891
05/03/2020	1503,259644	5638,129883	0	-0,002124966	0,002124966
06/03/2020	1484,655762	5498,540039	-0,012375694	-0,024758182	0,012382487
09/03/2020	1484,655762	5136,809082	0	-0,065786728	0,065786728

JMAS (PT Asuransi Jiwa Syariah Jasa Mitra Abadi Tbk)

Tanggal	JMAS	IHSG	Rit		
26/11/2019	965	6026,187988			
27/11/2019	965	6023,039063	0		
28/11/2019	965	5953,060059	0		
29/11/2019	880	6011,830078	-0,088082902		
02/12/2019	880	6130,055176	0		
03/12/2019	880	6133,895996	0		
04/12/2019	880	6112,878906	0		
05/12/2019	880	6152,117188	0		
06/12/2019	880	6186,868164	0		
09/12/2019	880	6193,791016	0		
10/12/2019	880	6183,504883	0		
11/12/2019	880	6180,099121	0		
12/12/2019	880	6139,396973	0		
13/12/2019	880	6197,317871	0		
16/12/2019	880	6211,591797	0		
17/12/2019	880	6244,352051	0		
18/12/2019	860	6287,25	-0,022727273		
19/12/2019	850	6249,930176	-0,011627907		
20/12/2019	850	6284,37207	0		
23/12/2019	870	6305,910156	0,023529412		
26/12/2019	870	6319,442871	0		
27/12/2019	855	6329,313965	-0,017241379		
30/12/2019	880	6299,539063	0,029239766		
02/01/2020	880	6283,581055	0		
03/01/2020	880	6323,46582	0		
06/01/2020	875	6257,402832	-0,005681818		
07/01/2020	855	6279,346191	-0,022857143		
08/01/2020	850	6225,686035	-0,005847953		
09/01/2020	775	6274,493164	-0,088235294		
10/01/2020	775	6274,940918	0		
13/01/2020	820	6296,566895	0,058064516		
14/01/2020	760	6325,405762	-0,073170732		
15/01/2020	740	6283,365234	-0,026315789		
16/01/2020	690	6286,047852	-0,067567568		
17/01/2020	780	6291,657227	0,130434783		
20/01/2020	770	6245,042969	-0,012820513		
21/01/2020	765	6238,152832	-0,006493506		
22/01/2020	765	6233,453125	0		
23/01/2020	835	6249,209961	0,091503268		
24/01/2020	835	6244,108887	0		
27/01/2020	835	6133,208008	0		
28/01/2020	825	6111,184082	-0,011976048		
29/01/2020	825	6113,044922	0		
30/01/2020	825	6057,596191	0		
31/01/2020	825	5940,047852	0		
03/02/2020	825	5884,169922	0		
04/02/2020	845	5922,338867	0,024242424		
05/02/2020	845	5978,509766	0		
06/02/2020	845	5987,14502	0		
07/02/2020	790	5999,606934	-0,065088757		
10/02/2020	775	5952,083008	-0,018987342		
11/02/2020	800	5954,396973	0,032258065		
12/02/2020	785	5913,081055	-0,01875		
13/02/2020	785	5871,954102	0		
14/02/2020	785	5866,944824	0		
17/02/2020	820	5867,522949	0,044585987		
18/02/2020	820	5886,961914	0		
19/02/2020	650	5928,791016	-0,207317073		
20/02/2020	575	5942,486816	-0,115384615		
21/02/2020	550	5882,254883	-0,043478261	E(Rit)	ARit
24/02/2020	600	5807,049805	0,090909091	-0,012785076	0,103694167
25/02/2020	590	5787,138184	-0,016666667	-0,00342887	-0,013237796
26/02/2020	620	5688,920898	0,050847458	-0,01697165	0,067819108
27/02/2020	620	5535,693848	0	-0,026934291	0,026934291
28/02/2020	500	5452,704102	-0,193548387	-0,014991751	-0,178556636
02/03/2020	590	5361,246094	0,18	-0,016772964	0,196772964
03/03/2020	450	5518,62793	-0,237288136	0,029355458	-0,266643594
04/03/2020	470	5650,13623	0,044444444	0,023829891	0,020614554
05/03/2020	466	5638,129883	-0,008510638	-0,002124966	-0,006385672
06/03/2020	466	5498,540039	0	-0,024758182	0,024758182
09/03/2020	488	5136,809082	0,0472103	-0,065786728	0,112997028

LIFE (PT Asuransi Jiwa Sinarmas MSIG Tbk)

Tanggal	LIFE	IHSG	Rit		
26/11/2019	5913,590332	6026,187988			
27/11/2019	5839,361328	6023,039063	-0,012552274		
28/11/2019	5666,159668	5953,060059	-0,029661062		
29/11/2019	5567,1875	6011,830078	-0,01746724		
02/12/2019	5641,416992	6130,055176	0,013333392		
03/12/2019	5641,416992	6133,895996	0		
04/12/2019	5641,416992	6112,878906	0		
05/12/2019	5740,38916	6152,117188	0,017543849		
06/12/2019	5641,416992	6186,868164	-0,017241369		
09/12/2019	5987,819824	6193,791016	0,061403515		
10/12/2019	5666,159668	6183,504883	-0,053719077		
11/12/2019	5987,819824	6180,099121	0,056768636		
12/12/2019	6037,305664	6139,396973	0,008264417		
13/12/2019	6086,791992	6197,317871	0,008196757		
16/12/2019	6086,791992	6211,591797	0		
17/12/2019	6086,791992	6244,352051	0		
18/12/2019	6086,791992	6287,25	0		
19/12/2019	6111,534668	6249,930176	0,004064978		
20/12/2019	6235,25	6284,37207	0,020242924		
23/12/2019	5987,819824	6305,910156	-0,039682479		
26/12/2019	6309,479492	6319,442871	0,053718996		
27/12/2019	6358,965332	6329,313965	0,007843094		
30/12/2019	6037,305664	6299,539063	-0,050583649		
02/01/2020	6408,45166	6283,581055	0,061475436		
03/01/2020	6383,708496	6323,46582	-0,003861021		
06/01/2020	5938,333496	6257,402832	-0,06976744		
07/01/2020	5938,333496	6279,346191	0		
08/01/2020	5938,333496	6225,686035	0		
09/01/2020	5938,333496	6274,493164	0		
10/01/2020	5938,333496	6274,940918	0		
13/01/2020	5938,333496	6296,566895	0		
14/01/2020	5938,333496	6325,405762	0		
15/01/2020	5938,333496	6283,365234	0		
16/01/2020	5938,333496	6286,047852	0		
17/01/2020	5938,333496	6291,657227	0		
20/01/2020	5938,333496	6245,042969	0		
21/01/2020	5938,333496	6238,152832	0		
22/01/2020	5938,333496	6233,453125	0		
23/01/2020	5938,333496	6249,209961	0		
24/01/2020	5740,38916	6244,108887	-0,033333314		
27/01/2020	5740,38916	6133,208008	0		
28/01/2020	5740,38916	6111,184082	0		
29/01/2020	5740,38916	6113,044922	0		
30/01/2020	5740,38916	6057,596191	0		
31/01/2020	5740,38916	5940,047852	0		
03/02/2020	5740,38916	5884,169922	0		
04/02/2020	5740,38916	5922,338867	0		
05/02/2020	5740,38916	5978,509766	0		
06/02/2020	5740,38916	5987,14502	0		
07/02/2020	5740,38916	5999,606934	0		
10/02/2020	5740,38916	5952,083008	0		
11/02/2020	5789,875	5954,396973	0,008620642		
12/02/2020	5789,875	5913,081055	0		
13/02/2020	5789,875	5871,954102	0		
14/02/2020	5789,875	5866,944824	0		
17/02/2020	5789,875	5867,522949	0		
18/02/2020	5789,875	5886,961914	0		
19/02/2020	6086,791992	5928,791016	0,051282107		
20/02/2020	6086,791992	5942,486816	0		
21/02/2020	5789,875	5882,254883	-0,048780539	E(Rit)	ARit
24/02/2020	5789,875	5807,049805	0	-0,012785076	0,012785076
25/02/2020	6062,048828	5787,138184	0,047008584	-0,00342887	0,050437455
26/02/2020	5789,875	5688,920898	-0,044897993	-0,01697165	-0,027926343
27/02/2020	5542,444824	5535,693848	-0,042734977	-0,026934291	-0,015800686
28/02/2020	5591,930664	5452,704102	0,008928522	-0,014991751	0,023920273
02/03/2020	5542,444824	5361,246094	-0,008849509	-0,016772964	0,007923455
03/03/2020	5567,1875	5518,62793	0,004464217	0,029355458	-0,024891241
04/03/2020	5542,444824	5650,13623	-0,004444376	0,023829891	-0,028274267
05/03/2020	5542,444824	5638,129883	0	-0,002124966	0,002124966
06/03/2020	5542,444824	5498,540039	0	-0,024758182	0,024758182
09/03/2020	5542,444824	5136,809082	0	-0,065786728	0,065786728

LPGI (PT Lippo General Insurance Tbk)

Tanggal	LPGI	IHSG	Rit		
26/11/2019	2853,861328	6026,187988			
27/11/2019	2853,861328	6023,039063	0		
28/11/2019	2882,210938	5953,060059	0,009933773		
29/11/2019	3590,951172	6011,830078	0,245901584		
02/12/2019	3590,951172	6130,055176	0		
03/12/2019	3968,946045	6133,895996	0,105263161		
04/12/2019	3968,946045	6112,878906	0		
05/12/2019	3874,44751	6152,117188	-0,023809478		
06/12/2019	3874,44751	6186,868164	0		
09/12/2019	3874,44751	6193,791016	0		
10/12/2019	3401,953857	6183,504883	-0,121951234		
11/12/2019	3401,953857	6180,099121	0		
12/12/2019	3401,953857	6139,396973	0		
13/12/2019	3401,953857	6197,317871	0		
16/12/2019	3401,953857	6211,591797	0		
17/12/2019	3401,953857	6244,352051	0		
18/12/2019	3401,953857	6287,25	0		
19/12/2019	3401,953857	6249,930176	0		
20/12/2019	3401,953857	6284,37207	0		
23/12/2019	3401,953857	6305,910156	0		
26/12/2019	3401,953857	6319,442871	0		
27/12/2019	3401,953857	6329,313965	0		
30/12/2019	3401,953857	6299,539063	0		
02/01/2020	3401,953857	6283,581055	0		
03/01/2020	3401,953857	6323,46582	0		
06/01/2020	3316,905029	6257,402832	-0,024999995		
07/01/2020	3316,905029	6279,346191	0		
08/01/2020	3316,905029	6225,686035	0		
09/01/2020	3316,905029	6274,493164	0		
10/01/2020	3316,905029	6274,940918	0		
13/01/2020	3316,905029	6296,566895	0		
14/01/2020	3316,905029	6325,405762	0		
15/01/2020	3316,905029	6283,365234	0		
16/01/2020	3316,905029	6286,047852	0		
17/01/2020	3316,905029	6291,657227	0		
20/01/2020	3316,905029	6245,042969	0		
21/01/2020	3316,905029	6238,152832	0		
22/01/2020	3316,905029	6233,453125	0		
23/01/2020	3316,905029	6249,209961	0		
24/01/2020	3316,905029	6244,108887	0		
27/01/2020	3316,905029	6133,208008	0		
28/01/2020	3316,905029	6111,184082	0		
29/01/2020	3316,905029	6113,044922	0		
30/01/2020	3316,905029	6057,596191	0		
31/01/2020	3316,905029	5940,047852	0		
03/02/2020	3316,905029	5884,169922	0		
04/02/2020	3260,205811	5922,338867	-0,017094013		
05/02/2020	3496,452637	5978,509766	0,072463777		
06/02/2020	3590,951172	5987,14502	0,027026974		
07/02/2020	3590,951172	5999,606934	0		
10/02/2020	3449,203125	5952,083008	-0,039473677		
11/02/2020	3449,203125	5954,396973	0		
12/02/2020	3449,203125	5913,081055	0		
13/02/2020	3449,203125	5871,954102	0		
14/02/2020	3449,203125	5866,944824	0		
17/02/2020	3449,203125	5867,522949	0		
18/02/2020	3449,203125	5886,961914	0		
19/02/2020	3449,203125	5928,791016	0		
20/02/2020	3449,203125	5942,486816	0		
21/02/2020	3449,203125	5882,254883	0	E(Rit)	ARit
24/02/2020	3449,203125	5807,049805	0	-0,012785076	0,012785076
25/02/2020	3449,203125	5787,138184	0	-0,00342887	0,00342887
26/02/2020	3449,203125	5688,920898	0	-0,01697165	0,01697165
27/02/2020	3449,203125	5535,693848	0	-0,026934291	0,026934291
28/02/2020	3449,203125	5452,704102	0	-0,014991751	0,014991751
02/03/2020	3449,203125	5361,246094	0	-0,016772964	0,016772964
03/03/2020	3449,203125	5518,62793	0	0,029355458	-0,029355458
04/03/2020	3449,203125	5650,13623	0	0,023829891	-0,023829891
05/03/2020	3449,203125	5638,129883	0	-0,002124966	0,002124966
06/03/2020	3449,203125	5498,540039	0	-0,024758182	0,024758182
09/03/2020	3449,203125	5136,809082	0	-0,065786728	0,065786728

MREI (PT Maskapai Reasuransi Indonesia Tbk)

Tanggal	MREI	IHSG	Rit		
26/11/2019	4825,044922	6026,187988			
27/11/2019	4825,044922	6023,039063	0		
28/11/2019	4053,828613	5953,060059	-0,159836089		
29/11/2019	4429,549316	6011,830078	0,092682927		
02/12/2019	4647,071777	6130,055176	0,049107132		
03/12/2019	4696,508789	6133,895996	0,010638315		
04/12/2019	4429,549316	6112,878906	-0,056842111		
05/12/2019	3707,770264	6152,117188	-0,162946386		
06/12/2019	3697,882813	6186,868164	-0,002666684		
09/12/2019	3856,081055	6193,791016	0,042780761		
10/12/2019	4103,265625	6183,504883	0,064102535		
11/12/2019	3856,081055	6180,099121	-0,060240938		
12/12/2019	3984,616943	6139,396973	0,033333295		
13/12/2019	3954,954834	6197,317871	-0,007444156		
16/12/2019	3954,954834	6211,591797	0		
17/12/2019	4053,828613	6244,352051	0,024999977		
18/12/2019	4103,265625	6287,25	0,012195141		
19/12/2019	3856,081055	6249,930176	-0,060240938		
20/12/2019	3856,081055	6284,37207	0		
23/12/2019	3954,954834	6305,910156	0,025641001		
26/12/2019	3954,954834	6319,442871	0		
27/12/2019	4004,391846	6329,313965	0,012500019		
30/12/2019	4231,801758	6299,539063	0,056790125		
02/01/2020	4103,265625	6283,581055	-0,030373855		
03/01/2020	4202,139648	6323,46582	0,024096423		
06/01/2020	4103,265625	6257,402832	-0,023529447		
07/01/2020	4152,702637	6279,346191	0,012048211		
08/01/2020	4637,18457	6225,686035	0,116666657		
09/01/2020	4152,702637	6274,493164	-0,104477604		
10/01/2020	4251,57666	6274,940918	0,02380956		
13/01/2020	4251,57666	6296,566895	0		
14/01/2020	4251,57666	6325,405762	0		
15/01/2020	4172,477539	6283,365234	-0,018604656		
16/01/2020	4241,688965	6286,047852	0,016587609		
17/01/2020	4221,914551	6291,657227	-0,00466192		
20/01/2020	4409,774902	6245,042969	0,044496483		
21/01/2020	3964,842285	6238,152832	-0,1008969		
22/01/2020	4152,702637	6233,453125	0,047381545		
23/01/2020	3954,954834	6249,209961	-0,047619062		
24/01/2020	4202,139648	6244,108887	0,062500035		
27/01/2020	4053,828613	6133,208008	-0,035294171		
28/01/2020	4142,81543	6111,184082	0,021951302		
29/01/2020	4142,81543	6113,044922	0		
30/01/2020	4241,688965	6057,596191	0,023866266		
31/01/2020	3954,954834	5940,047852	-0,067599047		
03/02/2020	3954,954834	5884,169922	0		
04/02/2020	4093,378174	5922,338867	0,03499998		
05/02/2020	3865,968262	5978,509766	-0,055555559		
06/02/2020	3915,405273	5987,14502	0,012787744		
07/02/2020	3915,405273	5999,606934	0		
10/02/2020	4083,490967	5952,083008	0,042929322		
11/02/2020	4083,490967	5954,396973	0		
12/02/2020	3935,180176	5913,081055	-0,036319608		
13/02/2020	4152,702637	5871,954102	0,055276366		
14/02/2020	4152,702637	5866,944824	0		
17/02/2020	5166,159668	5867,522949	0,24404758		
18/02/2020	5166,159668	5886,961914	0		
19/02/2020	5833,558594	5928,791016	0,129186663		
20/02/2020	4943,693359	5942,486816	-0,152542435		
21/02/2020	4943,693359	5882,254883	0	E(Rit)	ARit
24/02/2020	5413,344238	5807,049805	0,095000002	-0,012785076	0,107785078
25/02/2020	5833,558594	5787,138184	0,077625648	-0,00342887	0,081054519
26/02/2020	5833,558594	5688,920898	0	-0,01697165	0,01697165
27/02/2020	5833,558594	5535,693848	0	-0,026934291	0,026934291
28/02/2020	5833,558594	5452,704102	0	-0,014991751	0,014991751
02/03/2020	5833,558594	5361,246094	0	-0,016772964	0,016772964
03/03/2020	5635,810547	5518,62793	-0,033898356	0,029355458	-0,063253814
04/03/2020	5635,810547	5650,13623	0	0,023829891	-0,023829891
05/03/2020	5833,558594	5638,129883	0,035087774	-0,002124966	0,03721274
06/03/2020	5833,558594	5498,540039	0	-0,024758182	0,024758182
09/03/2020	4736,058594	5136,809082	-0,188135592	-0,065786728	-0,122348864

MTWI (PT Malacca Trust Wuwungan Insurance Tbk)

Tanggal	MTWI	IHSG	Rit		
26/11/2019	67	6026,187988			
27/11/2019	70	6023,039063	0,044776119		
28/11/2019	67	5953,060059	-0,042857143		
29/11/2019	70	6011,830078	0,044776119		
02/12/2019	70	6130,055176	0		
03/12/2019	68	6133,895996	-0,028571429		
04/12/2019	69	6112,878906	0,014705882		
05/12/2019	66	6152,117188	-0,043478261		
06/12/2019	66	6186,868164	0		
09/12/2019	67	6193,791016	0,015151515		
10/12/2019	69	6183,504883	0,029850746		
11/12/2019	67	6180,099121	-0,028985507		
12/12/2019	67	6139,396973	0		
13/12/2019	68	6197,317871	0,014925373		
16/12/2019	67	6211,591797	-0,014705882		
17/12/2019	65	6244,352051	-0,029850746		
18/12/2019	68	6287,25	0,046153846		
19/12/2019	69	6249,930176	0,014705882		
20/12/2019	67	6284,37207	-0,028985507		
23/12/2019	67	6305,910156	0		
26/12/2019	67	6319,442871	0		
27/12/2019	68	6329,313965	0,014925373		
30/12/2019	64	6299,539063	-0,058823529		
02/01/2020	64	6283,581055	0		
03/01/2020	64	6323,46582	0		
06/01/2020	65	6257,402832	0,015625		
07/01/2020	63	6279,346191	-0,030769231		
08/01/2020	62	6225,686035	-0,015873016		
09/01/2020	63	6274,493164	0,016129032		
10/01/2020	62	6274,940918	-0,015873016		
13/01/2020	60	6296,566895	-0,032258065		
14/01/2020	64	6325,405762	0,066666667		
15/01/2020	65	6283,365234	0,015625		
16/01/2020	73	6286,047852	0,123076923		
17/01/2020	65	6291,657227	-0,109589041		
20/01/2020	64	6245,042969	-0,015384615		
21/01/2020	67	6238,152832	0,046875		
22/01/2020	68	6233,453125	0,014925373		
23/01/2020	67	6249,209961	-0,014705882		
24/01/2020	66	6244,108887	-0,014925373		
27/01/2020	67	6133,208008	0,015151515		
28/01/2020	65	6111,184082	-0,029850746		
29/01/2020	66	6113,044922	0,015384615		
30/01/2020	67	6057,596191	0,015151515		
31/01/2020	67	5940,047852	0		
03/02/2020	64	5884,169922	-0,044776119		
04/02/2020	66	5922,338867	0,03125		
05/02/2020	66	5978,509766	0		
06/02/2020	65	5987,14502	-0,015151515		
07/02/2020	64	5999,606934	-0,015384615		
10/02/2020	65	5952,083008	0,015625		
11/02/2020	62	5954,396973	-0,046153846		
12/02/2020	63	5913,081055	0,016129032		
13/02/2020	60	5871,954102	-0,047619048		
14/02/2020	60	5866,944824	0		
17/02/2020	59	5867,522949	-0,016666667		
18/02/2020	59	5886,961914	0		
19/02/2020	61	5928,791016	0,033898305		
20/02/2020	59	5942,486816	-0,032786885		
21/02/2020	60	5882,254883	0,016949153	E(Rit)	ARit
24/02/2020	58	5807,049805	-0,033333333	-0,012785076	-0,020548257
25/02/2020	62	5787,138184	0,068965517	-0,00342887	0,072394388
26/02/2020	59	5688,920898	-0,048387097	-0,01697165	-0,031415446
27/02/2020	59	5535,693848	0	-0,026934291	0,026934291
28/02/2020	54	5452,704102	-0,084745763	-0,014991751	-0,069754011
02/03/2020	56	5361,246094	0,037037037	-0,016772964	-0,053810001
03/03/2020	57	5518,62793	0,017857143	0,029355458	-0,011498315
04/03/2020	59	5650,13623	0,035087719	0,023829891	0,011257829
05/03/2020	59	5638,129883	0	-0,002124966	0,002124966
06/03/2020	58	5498,540039	-0,016949153	-0,024758182	0,007809029
09/03/2020	56	5136,809082	-0,034482759	-0,065786728	0,031303969

TUGU (PT Asuransi Tugu Pratama Indonesia Tbk)

Tanggal	TUGU	IHSG	Rit		
26/11/2019	3353,592529	6026,187988			
27/11/2019	3353,592529	6023,039063	0		
28/11/2019	3363,312988	5953,060059	0,002898521		
29/11/2019	3373,033691	6011,830078	0,002890217		
02/12/2019	3363,312988	6130,055176	-0,002881887		
03/12/2019	3363,312988	6133,895996	0		
04/12/2019	3353,592529	6112,878906	-0,002890144		
05/12/2019	3363,312988	6152,117188	0,002898521		
06/12/2019	3363,312988	6186,868164	0		
09/12/2019	3353,592529	6193,791016	-0,002890144		
10/12/2019	3363,312988	6183,504883	0,002898521		
11/12/2019	3373,033691	6180,099121	0,002890217		
12/12/2019	3363,312988	6139,396973	-0,002881887		
13/12/2019	3373,033691	6197,317871	0,002890217		
16/12/2019	3363,312988	6211,591797	-0,002881887		
17/12/2019	3363,312988	6244,352051	0		
18/12/2019	3363,312988	6287,25	0		
19/12/2019	3304,989746	6249,930176	-0,017341009		
20/12/2019	3353,592529	6284,37207	0,01470588		
23/12/2019	3363,312988	6305,910156	0,002898521		
26/12/2019	3353,592529	6319,442871	-0,002890144		
27/12/2019	3353,592529	6329,313965	0		
30/12/2019	3353,592529	6299,539063	0		
02/01/2020	3353,592529	6283,581055	0		
03/01/2020	3304,989746	6323,46582	-0,014492751		
06/01/2020	3324,430908	6257,402832	0,005882367		
07/01/2020	3353,592529	6279,346191	0,008771914		
08/01/2020	3353,592529	6225,686035	0		
09/01/2020	3353,592529	6274,493164	0		
10/01/2020	3353,592529	6274,940918	0		
13/01/2020	3353,592529	6296,566895	0		
14/01/2020	3363,312988	6325,405762	0,002898521		
15/01/2020	3353,592529	6283,365234	-0,002890144		
16/01/2020	3353,592529	6286,047852	0		
17/01/2020	3343,871826	6291,657227	-0,002898594		
20/01/2020	3324,430908	6245,042969	-0,005813894		
21/01/2020	3324,430908	6238,152832	0		
22/01/2020	3324,430908	6233,453125	0		
23/01/2020	3343,871826	6249,209961	0,005847894		
24/01/2020	3334,151367	6244,108887	-0,002906947		
27/01/2020	3324,430908	6133,208008	-0,002915422		
28/01/2020	3314,710205	6111,184082	-0,00292402		
29/01/2020	3304,989746	6113,044922	-0,002932522		
30/01/2020	3295,269043	6057,596191	-0,00294122		
31/01/2020	3363,312988	5940,047852	0,02064898		
03/02/2020	3353,592529	5884,169922	-0,002890144		
04/02/2020	3382,75415	5922,338867	0,008695636		
05/02/2020	3382,75415	5978,509766	0		
06/02/2020	3382,75415	5987,14502	0		
07/02/2020	3373,033691	5999,606934	-0,002873534		
10/02/2020	3363,312988	5952,083008	-0,002881887		
11/02/2020	3353,592529	5954,396973	-0,002890144		
12/02/2020	3353,592529	5913,081055	0		
13/02/2020	3353,592529	5871,954102	0		
14/02/2020	3353,592529	5866,944824	0		
17/02/2020	3353,592529	5867,522949	0		
18/02/2020	3353,592529	5886,961914	0		
19/02/2020	3353,592529	5928,791016	0		
20/02/2020	3353,592529	5942,486816	0		
21/02/2020	3343,871826	5882,254883	-0,002898594	E(Rit)	ARit
24/02/2020	3343,871826	5807,049805	0	-0,012785076	0,012785076
25/02/2020	3324,430908	5787,138184	-0,005813894	-0,00342887	-0,002385024
26/02/2020	3324,430908	5688,920898	0	-0,01697165	0,01697165
27/02/2020	3314,710205	5535,693848	-0,00292402	-0,026934291	0,024010271
28/02/2020	3314,710205	5452,704102	0	-0,014991751	0,014991751
02/03/2020	3304,989746	5361,246094	-0,002932522	-0,016772964	0,013840442
03/03/2020	3304,989746	5518,62793	0	0,029355458	-0,029355458
04/03/2020	3295,269043	5650,13623	-0,00294122	0,023829891	-0,026771111
05/03/2020	3295,269043	5638,129883	0	-0,002124966	0,002124966
06/03/2020	3295,269043	5498,540039	0	-0,024758182	0,024758182
09/03/2020	3295,269043	5136,809082	0	-0,065786728	0,065786728

VINS (PT Victoria Insurance Tbk)

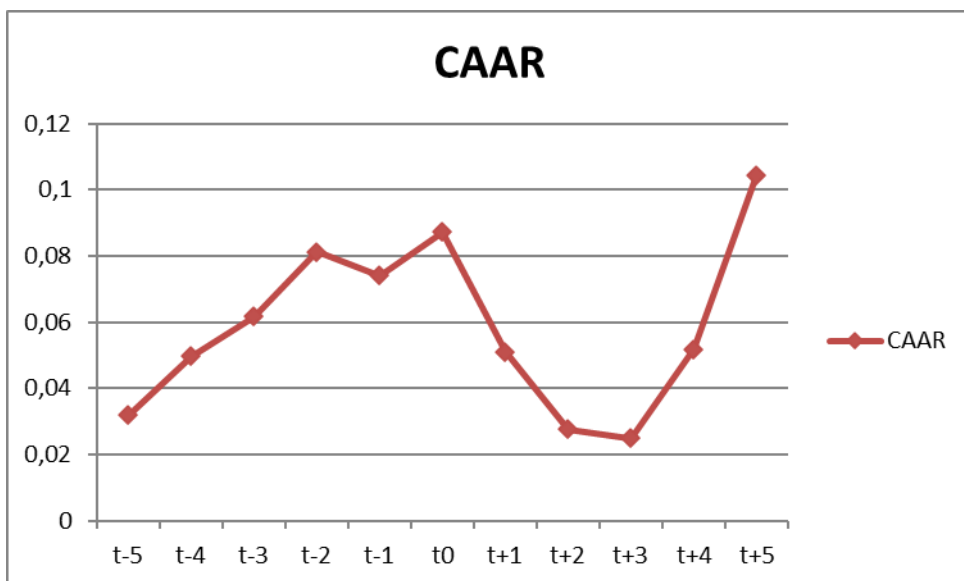
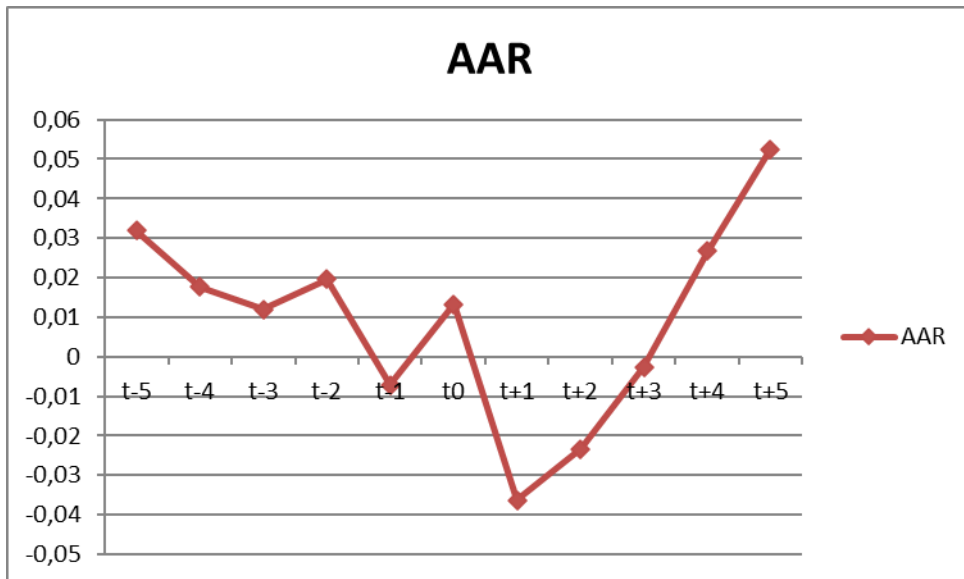
Tanggal	VINS	IHSG	Rit		
26/11/2019	114,344269	6026,187988			
27/11/2019	114,344269	6023,039063	0		
28/11/2019	110,655739	5953,060059	-0,03225811		
29/11/2019	112,500008	6011,830078	0,016666727		
02/12/2019	125,409843	6130,055176	0,114754081		
03/12/2019	122,643448	6133,895996	-0,022058835		
04/12/2019	118,032791	6112,878906	-0,037593994		
05/12/2019	111,577873	6152,117188	-0,054687498		
06/12/2019	140,16394	6186,868164	0,25619835		
09/12/2019	130,020493	6193,791016	-0,072368449		
10/12/2019	129,098358	6183,504883	-0,007092228		
11/12/2019	125,409843	6180,099121	-0,028571355		
12/12/2019	119,877052	6139,396973	-0,044117677		
13/12/2019	119,877052	6197,317871	0		
16/12/2019	117,110657	6211,591797	-0,023076936		
17/12/2019	117,110657	6244,352051	0		
18/12/2019	117,110657	6287,25	0		
19/12/2019	115,266396	6249,930176	-0,01574802		
20/12/2019	115,266396	6284,37207	0		
23/12/2019	114,344269	6305,910156	-0,007999964		
26/12/2019	114,344269	6319,442871	0		
27/12/2019	114,344269	6329,313965	0		
30/12/2019	113,422134	6299,539063	-0,008064549		
02/01/2020	111,577873	6283,581055	-0,016260151		
03/01/2020	110,655739	6323,46582	-0,008264488		
06/01/2020	110,655739	6257,402832	0		
07/01/2020	114,344269	6279,346191	0,033333382		
08/01/2020	112,500008	6225,686035	-0,01612902		
09/01/2020	109,733612	6274,493164	-0,024590185		
10/01/2020	110,655739	6274,940918	0,008403323		
13/01/2020	110,655739	6296,566895	0		
14/01/2020	110,655739	6325,405762	0		
15/01/2020	112,500008	6283,365234	0,016666727		
16/01/2020	112,500008	6286,047852	0		
17/01/2020	111,577873	6291,657227	-0,008196755		
20/01/2020	108,811478	6245,042969	-0,024793401		
21/01/2020	110,655739	6238,152832	0,01694914		
22/01/2020	109,733612	6233,453125	-0,008333296		
23/01/2020	109,733612	6249,209961	0		
24/01/2020	108,811478	6244,108887	-0,008403387		
27/01/2020	110,655739	6133,208008	0,01694914		
28/01/2020	108,811478	6111,184082	-0,016666655		
29/01/2020	108,811478	6113,044922	0		
30/01/2020	109,733612	6057,596191	0,008474602		
31/01/2020	107,889351	5940,047852	-0,01680671		
03/02/2020	105,122955	5884,169922	-0,025641048		
04/02/2020	104,200821	5922,338867	-0,008771957		
05/02/2020	106,967216	5978,509766	0,026548687		
06/02/2020	104,200821	5987,14502	-0,025862083		
07/02/2020	101,434433	5999,606934	-0,02654862		
10/02/2020	107,889351	5952,083008	0,063636359		
11/02/2020	106,967216	5954,396973	-0,008547044		
12/02/2020	106,967216	5913,081055	0		
13/02/2020	105,122955	5871,954102	-0,017241367		
14/02/2020	105,122955	5866,944824	0		
17/02/2020	104,200821	5867,522949	-0,008771957		
18/02/2020	101,434433	5886,961914	-0,02654862		
19/02/2020	99,590164	5928,791016	-0,018181883		
20/02/2020	101,434433	5942,486816	0,018518586		
21/02/2020	101,434433	5882,254883	0	E(Rit)	ARit
24/02/2020	98,668037	5807,049805	-0,027272751	-0,012785076	-0,014487674
25/02/2020	101,434433	5787,138184	0,028037408	-0,00342887	0,031466278
26/02/2020	102,35656	5688,920898	0,009090868	-0,01697165	0,026062518
27/02/2020	97,745903	5535,693848	-0,045045056	-0,026934291	-0,018110765
28/02/2020	94,979515	5452,704102	-0,028301831	-0,014991751	-0,013310079
02/03/2020	94,057381	5361,246094	-0,009708767	-0,016772964	0,007064197
03/03/2020	99,590164	5518,62793	0,058823486	0,029355458	0,029468027
04/03/2020	94,057381	5650,13623	-0,055555517	0,023829891	-0,079385407
05/03/2020	90,368858	5638,129883	-0,039215668	-0,002124966	-0,037090702
06/03/2020	92,21312	5498,540039	0,020408159	-0,024758182	0,04516634
09/03/2020	99,590164	5136,809082	0,079999939	-0,065786728	0,145786667

7. Data AAR dan CAAR

Kode Saham	AR										
	t-5	t-4	t-3	t-2	t-1	t0	t+1	t+2	t+3	t+4	t+5
ABDA	0,012785	0,003429	0,016972	0,026934	0,014992	-0,18036	-0,02936	-0,02383	0,002125	0,024758	0,061322
AHAP	0,032393	0,02266	-0,02076	0,026934	0,014992	0,016773	-0,02936	-0,00422	-0,01711	0,024758	0,046179
AMAG	0,054452	0,003429	0,016972	0,026934	0,014992	0,016773	-0,02936	-0,0305	0,002125	0,024758	0,065787
ASBI	0,012785	0,003429	0,025305	0,026934	0,014992	0,016773	-0,02936	-0,02383	0,002125	0,024758	0,065787
ASDM	0,012785	0,003429	0,016972	0,026934	0,014992	0,016773	-0,02936	-0,02383	-0,00788	0,024758	0,065787
ASJT	0,02126	0,003429	0,016972	0,018531	-0,01043	-0,02671	0,052463	-0,00702	-0,04746	0,068236	0,007453
ASMI	0,008939	-0,00043	0,005344	0,01517	0,007055	0,008773	-0,02532	-0,06399	0,023045	0,02066	0,045211
ASRM	0,107639	0,003429	0,016972	0,026934	0,014992	0,016773	-0,02936	-0,02383	0,002125	0,012382	0,065787
JMAS	0,103694	-0,01324	0,067819	0,026934	-0,17856	0,196773	-0,26664	0,020615	-0,00639	0,024758	0,112997
LIFE	0,012785	0,050437	-0,02793	-0,0158	0,02392	0,007923	-0,02489	-0,02827	0,002125	0,024758	0,065787
LPGI	0,012785	0,003429	0,016972	0,026934	0,014992	0,016773	-0,02936	-0,02383	0,002125	0,024758	0,065787
MREI	0,107785	0,081055	0,016972	0,026934	0,014992	0,016773	-0,06325	-0,02383	0,037213	0,024758	-0,12235
MTWI	-0,02055	0,072394	-0,03142	0,026934	-0,06975	0,05381	-0,0115	0,011258	0,002125	0,007809	0,031304
TUGU	0,012785	-0,00239	0,016972	0,02401	0,014992	0,01384	-0,02936	-0,02677	0,002125	0,024758	0,065787
VINS	-0,01449	0,031466	0,026063	-0,01811	-0,01331	0,007064	0,029468	-0,07939	-0,03709	0,045166	0,145787
AAR	0,031856	0,017731	0,012013	0,019543	-0,00708	0,013235	-0,0363	-0,02342	-0,00258	0,026789	0,052561
CAAR	0,031856	0,049586	0,0616	0,081142	0,074066	0,087301	0,050999	0,027581	0,025004	0,051793	0,104354

Kode Saham	AAR _{SBLM}	AAR _{SSDH}
ABDA	0,015022	0,007004
AHAP	0,015243	0,004051
AMAG	0,023356	0,006564
ASBI	0,016689	0,007897
ASDM	0,015022	0,005897
ASJT	0,009952	0,014734
ASMI	0,007215	-8E-05
ASRM	0,033993	0,005422
JMAS	0,001331	-0,02293
LIFE	0,008683	0,007901
LPGI	0,015022	0,007897
MREI	0,049547	-0,02949
MTWI	-0,00448	0,008199
TUGU	0,013275	0,007309
VINS	0,002324	0,020789

8. Gambar Grafik AAR dan CAAR



9. Uji Normalitas Data

Case Processing Summary

	Valid		Cases Missing		Total	
	N	Percent	N	Percent	N	Percent
TMIN5	15	100.0%	0	0.0%	15	100.0%
TMIN4	15	100.0%	0	0.0%	15	100.0%
TMIN3	15	100.0%	0	0.0%	15	100.0%
TMIN2	15	100.0%	0	0.0%	15	100.0%
TMIN1	15	100.0%	0	0.0%	15	100.0%
TNOL	15	100.0%	0	0.0%	15	100.0%
TPLUS1	15	100.0%	0	0.0%	15	100.0%
TPLUS2	15	100.0%	0	0.0%	15	100.0%
TPLUS3	15	100.0%	0	0.0%	15	100.0%
TPLUS4	15	100.0%	0	0.0%	15	100.0%
TPLUS5	15	100.0%	0	0.0%	15	100.0%
AARSSDH	15	100.0%	0	0.0%	15	100.0%
AARSBLM	15	100.0%	0	0.0%	15	100.0%

Descriptives

		Statistic	Std. Error	
TMIN5	Mean	.03185576	.010887639	
	95% Confidence Interval for Mean	Lower Bound	.00850410	
		Upper Bound	.05520743	
	5% Trimmed Mean	.03054880		
	Median	.01278508		
	Variance	.002		
	Std. Deviation	.042167643		
	Minimum	-.020548		
	Maximum	.107785		
	Range	.128333		
	Interquartile Range	.041667		
	Skewness	1.052	.580	
	Kurtosis	-.073	1.121	
TMIN4	Mean	.01773063	.007369852	
	95% Confidence Interval for Mean	Lower Bound	.00192387	
		Upper Bound	.03353739	
	5% Trimmed Mean	.01593310		

	Median	.00342887	
	Variance	.001	
	Std. Deviation	.028543316	
	Minimum	-.013238	
	Maximum	.081055	
	Range	.094292	
	Interquartile Range	.028037	
	Skewness	1.385	.580
	Kurtosis	.812	1.121
TMIN3	Mean	.01201317	.006281150
	95% Confidence Interval for Lower Bound	-.00145856	
	Mean Upper Bound	.02548490	
	5% Trimmed Mean	.01132554	
	Median	.01697165	
	Variance	.001	
	Std. Deviation	.024326790	
	Minimum	-.031415	
	Maximum	.067819	
	Range	.099235	
	Interquartile Range	.011628	
	Skewness	-.007	.580
	Kurtosis	1.575	1.121
TMIN2	Mean	.01954282	.003936037
	95% Confidence Interval for Lower Bound	.01110086	
	Mean Upper Bound	.02798478	
	5% Trimmed Mean	.02122404	
	Median	.02693429	
	Variance	.000	
	Std. Deviation	.015244206	
	Minimum	-.018111	
	Maximum	.026934	
	Range	.045045	
	Interquartile Range	.008403	
	Skewness	-2.175	.580
	Kurtosis	3.559	1.121
TMIN1	Mean	-.00707676	.013615048
	95% Confidence Interval for Lower Bound	-.03627813	
	Mean Upper Bound	.02212461	
	5% Trimmed Mean	.00072784	

	Median	.01499175	
	Variance	.003	
	Std. Deviation	.052730853	
	Minimum	-.178557	
	Maximum	.023920	
	Range	.202477	
	Interquartile Range	.025424	
	Skewness	-2.900	.580
	Kurtosis	8.784	1.121
TNOL	Mean	.01323532	.018845338
	95% Confidence Interval for	Lower Bound	-.02718391
	Mean	Upper Bound	.05365455
	5% Trimmed Mean	.01379406	
	Median	.01677296	
	Variance	.005	
	Std. Deviation	.072987680	
	Minimum	-.180360	
	Maximum	.196773	
	Range	.377133	
	Interquartile Range	.008850	
	Skewness	-.227	.580
	Kurtosis	6.084	1.121
TPLUS1	Mean	-.03630154	.017893936
	95% Confidence Interval for	Lower Bound	-.07468021
	Mean	Upper Bound	.00207714
	5% Trimmed Mean	-.02843611	
	Median	-.02935546	
	Variance	.005	
	Std. Deviation	.069302917	
	Minimum	-.266644	
	Maximum	.052463	
	Range	.319106	
	Interquartile Range	.004464	
	Skewness	-2.782	.580
	Kurtosis	10.031	1.121
TPLUS2	Mean	-.02341801	.006415378
	95% Confidence Interval for	Lower Bound	-.03717763
	Mean	Upper Bound	-.00965839
	5% Trimmed Mean	-.02275496	

	Median		-.02382989	
	Variance		.001	
	Std. Deviation		.024846654	
	Minimum		-.079385	
	Maximum		.020615	
	Range		.100000	
	Interquartile Range		.021251	
	Skewness		-.559	.580
	Kurtosis		1.403	1.121
TPLUS3	Mean		-.00257741	.005289750
	95% Confidence Interval for	Lower Bound	-.01392279	
	Mean	Upper Bound	.00876798	
	5% Trimmed Mean		-.00229439	
	Median		.00212497	
	Variance		.000	
	Std. Deviation		.020487113	
	Minimum		-.047462	
	Maximum		.037213	
	Range		.084675	
	Interquartile Range		.010000	
	Skewness		-.519	.580
	Kurtosis		1.511	1.121
TPLUS4	Mean		.02678906	.003587155
	95% Confidence Interval for	Lower Bound	.01909538	
	Mean	Upper Bound	.03448275	
	5% Trimmed Mean		.02554088	
	Median		.02475818	
	Variance		.000	
	Std. Deviation		.013892992	
	Minimum		.007809	
	Maximum		.068236	
	Range		.060427	
	Interquartile Range		.000000	
	Skewness		2.067	.580
	Kurtosis		5.787	1.121
TPLUS5	Mean		.05256074	.014931513
	95% Confidence Interval for	Lower Bound	.02053583	
	Mean	Upper Bound	.08458565	
	5% Trimmed Mean		.05709873	

	Median	.06578673	
	Variance	.003	
	Std. Deviation	.057829501	
	Minimum	-.122349	
	Maximum	.145787	
	Range	.268136	
	Interquartile Range	.020576	
	Skewness	-1.877	.580
	Kurtosis	6.345	1.121
AARSSDH	Mean	.01481312	.003438133
	95% Confidence Interval for Lower Bound	.00743906	
	Mean Upper Bound	.02218719	
	5% Trimmed Mean	.01395516	
	Median	.01502233	
	Variance	.000	
	Std. Deviation	.013315831	
	Minimum	-.004478	
	Maximum	.049547	
	Range	.054025	
	Interquartile Range	.009474	
	Skewness	1.299	.580
	Kurtosis	2.513	1.121
AARSBLM	Mean	.00341057	.003345902
	95% Confidence Interval for Lower Bound	-.00376568	
	Mean Upper Bound	.01058682	
	5% Trimmed Mean	.00427304	
	Median	.00700404	
	Variance	.000	
	Std. Deviation	.012958624	
	Minimum	-.029492	
	Maximum	.020789	
	Range	.050281	
	Interquartile Range	.003850	
	Skewness	-1.769	.580
	Kurtosis	3.104	1.121

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
TMIN5	.274	15	.003	.802	15	.004
TMIN4	.359	15	.000	.772	15	.002
TMIN3	.314	15	.000	.824	15	.008
TMIN2	.353	15	.000	.548	15	.000
TMIN1	.339	15	.000	.542	15	.000
TNOL	.347	15	.000	.687	15	.000
TPLUS1	.407	15	.000	.600	15	.000
TPLUS2	.255	15	.010	.882	15	.052
TPLUS3	.276	15	.003	.866	15	.029
TPLUS4	.425	15	.000	.684	15	.000
TPLUS5	.276	15	.003	.759	15	.001
AARSSDH	.244	15	.017	.892	15	.072
AARSBLM	.320	15	.000	.739	15	.001

a. Lilliefors Significance Correction

10. Uji Hipotesis 1

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS2	15	-.02341801	.024846654	.006415378

One-Sample Test

Test Value = 0

	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS2	-3.650	14	.003	-.023418010	-.03717763	-.00965839

One sample Wilcoxon signed ranked test

Hypothesis Test Summary

	Null Hypothesis	Test	Sig.	Decision
1	The median of TMIN5 equals .000000.	One-Sample Wilcoxon Signed Rank Test	.014	Reject the null hypothesis.
2	The median of TMIN4 equals .000000.	One-Sample Wilcoxon Signed Rank Test	.007	Reject the null hypothesis.
3	The median of TMIN3 equals .000000.	One-Sample Wilcoxon Signed Rank Test	.184	Retain the null hypothesis.
4	The median of TMIN2 equals .000000.	One-Sample Wilcoxon Signed Rank Test	.001	Reject the null hypothesis.
5	The median of TMIN1 equals .000000.	One-Sample Wilcoxon Signed Rank Test	.130	Retain the null hypothesis.
6	The median of TNOL equals .000000.	One-Sample Wilcoxon Signed Rank Test	.051	Retain the null hypothesis.
7	The median of TPLUS1 equals .000000.	One-Sample Wilcoxon Signed Rank Test	.043	Reject the null hypothesis.
8	The median of TPLUS3 equals .000000.	One-Sample Wilcoxon Signed Rank Test	.908	Retain the null hypothesis.
9	The median of TPLUS4 equals .000000.	One-Sample Wilcoxon Signed Rank Test	.000	Reject the null hypothesis.
10	The median of TPLUS5 equals .000000.	One-Sample Wilcoxon Signed Rank Test	.008	Reject the null hypothesis.

Asymptotic significances are displayed. The significance level is .050.

11.Uji Hipotesis 2

Test Statistics^a

	AARSBLM - AARSSDH
Z	-2.045 ^b
Asymp. Sig. (2-tailed)	.041

a. Wilcoxon Signed Ranks Test

b. Based on positive ranks.