

## DAFTAR PUSTAKA

- Ariefianto, Moch Doddy. 2012. *Ekonometrika-Esensi dan Aplikasi dengan Menggunakan Eviews*. Penerbit Erlangga. Surabaya
- Bampimas, George; Stillianos Fountas, dan Theodore Panagiotis. 2012. “The Day-of-the Week Effect is Weak : Evidence From The European Real Estate Sector”, *Journal of Economics-Department of Economics University of Macedonia: Greece*, C 22, G14, 2012 (2), hal 1-13.
- Bintoro, Adintya Dwinando. 2010. “Rigth Issue Terhadap Perubahan *Volatilitas* Harga Saham dan Volume Perdagangan”. *Skripsi*. Fakultas Ekonomi-UNS. Surakarta.
- Bisnis, Kamus. 2016. *Volatilitas*.<http://kamusbisnis.com/arti/volatilitas/> (Diakses tanggal 12 Februari 2016)
- Bursa Efek Indonesia. 2016. *Beranda*. <http://www.idx.co.id/id-id/beranda> (Diakses tanggal 14 Februari 2016)
- Bodie, Zvi; Alex Kane, dan Alan J Markus. 2011. *Investments and Portofolio Management*. Global Edition. McGraw-Hill. New York-USA.
- Cifuentes, Julio C Alonso & Beatriz EG Cordoba. 2013. “The Day-of-The-Week Effect: The CIVETS Stock Markets Case”. *Journal of Applied Business and Economics*. Vol.15(3) 2013, hal: 102-116
- Finance, Yahoo. 2015. *Jakarta Composite Indexs*. <http://finance.yahoo.com/q/cp?s=%5EJKSE> (Diakses tanggal 15 Oktober 2015)
- Fitriyani, Indah dan Maria M Ratna Sari. 2013. “Analisis January Effect pada Kelompok Saham Indeks LQ-45 di busa Efek Indonesia Tahun 2009-2011”. *E-Jurnal Akuntansi*, Universitas Udayana 4.2 (2013), hal 421-438.
- Handayani, Putu Sukma dan I Wayan Suartana. 2015. ”Pengaruh Hari Perdagangan pada *Abnormal Return* dan *Volatilitas Return* Saham Indeks LQ 45”. *E-Jurnal Akuntansi* Universitas Udayana 10.3 (2015), hal 916-932.
- Haroon, M Arshad dan Nida Shah. 2013. “Investigating Day-of-yhe-Week Effect in *Stock Return* : Evidence from Karachi Stock Exchange-Pakistan”. *Pakistan*

- Journal of Commerce and Social Sciences*.2013, Vol. 7(2), hal 381-393.
- Hartanto, Jogyanto. 2015. *Teori Portofolio dan Analisis Investasi*. Edisi Kesepuluh Cetakan Pertama. BPFE. Yogyakarta.
- Hin, L Thian. 2008. *Panduan Berinvestasi Saham*. Edisi Terkini. PT Elex Media Komputindo. Jakarta.
- Hourvouliaades, Nikolas dan Nick Kourkoumelis. 2010. "Day-of-the-Week Effects during the Financial Crisis". *Journal*. JEL Classification Codes. C32.G10, hal 504-511.
- Jiun Chia, Ricky Chee dan Venus Khim-Sen Liew. 2010. *Evidence on the Day-of-The-Week Effect and Asymmetric Behavior in the Bombay Stock Exchange*. <http://www.researchgate.net/publication/228259116> (Diakses 11 Oktober 2015)
- Jones, Christopher S dan Joshua Shemesh. 2012."The Week Effect in Equity Option Return". *Journal*. Marshall School of Business University of Southern California, hal 1-54
- Jones, Charles P. 2013. *Investments Analysis and Management*. 12th Edition. John Wiley & Sons. Danvers-United State of America.
- Lari, M Kazemi; Abbas Mardani, Mohsen Aghaeiboorkheili. 2013. "Day of the Week Effect, Annual Returns and Volatility of Five Stock Market in Southeast of Asia". *Asia Journal of Finance & Accounting*. ISSN 1946-052X 2013, Vol. 5, No. I, hal 446-455
- Liu, Benjamin & Bin Li. 2010. "Day-of-the-Week Effect: Another Evidence from Top 50 Australian Stocks". *European Journal of Economics, Finance and Administrative Sciences*. ISSN 1450-2275 Issue 24 (2010), hal 79-86
- Mardiansyah, Dudi. 2012. "Pengaruh Hari Perdagangan Terhadap Return Harian IHSG Periode januari 2009-Desember 2010". *Tesis*. Program Magister Manajemen Universitas Mercu Buana. Jakarta
- Maria, Mellysa dan Syahnunan. 2012. "Pengaruh Hari Perdagangan Terhadap Return LQ45 di Bursa Efek Indonesia" . *Jurnal*. Departemen Manajemen FE USU. Medan.
- Mendenhall, William; Robert J Beaver dan Barbara M Beaver. 2011. *Introduction to*

- Probability and Statistics*. Fourteenth Edition. Brooks/Cole. United State of America
- Nachrowi, N Djalal dan Hardius Usman. 2006. *Pendekatan Populer Ekonometrika untuk Analisis Ekonomi dan Keuangan*. Lembaga Penerbit Fakultas Ekonomi Universitas Indonesia, Jakarta.
- Ndeto, Mwambi Wilfred. 2012. “ An Examination of The Day of The Week Anomaly in The Kenya Shilling/US Dollar Foreign Exchange Market”. *A Management Research Project Submitted in Partial Fulfilment of The Requirement of Tge Degree Masters of Business & Administration*. School of Business. University of Nairobi. Kenya
- Nghiem, Le Tan; Le Long Hau, Ha Minh Tri, Vuong Quoc Duy, Amonhaemanon Dalina. 2012.”Day-of-The-Week in different Stock Market; New Evidence on Model-Dependency in Tsting Seasonalities”. *CAS Discussion Paper*. No 85 oktober 2012.
- Pravitasari, Dhinar. 2010. “Analisis Pengaruh Hari Perdagangan Saham terhadap Return Saham di Bursa Efek Indonesia”. *Tesis*. Universitas Negeri Semarang. Semarang.
- Rosadi, Dedi. 2011. “*Analisis Ekonometrika & Runtun Waktu Terapan dengan R*”, Penerbit Andi. Yogyakarta
- Sibubung. 2012. *Return dan Resiko Aktiva Tunggal-Pengertian Return dan Resiko Investasi*. <https://akuntansibubung.wordpress.com/2012/10/25/return-dan-resiko-aktiva-tunggal/> (Diakses tanggal 11 Februari 2016)
- Stavarek, Daniel dan Tomas Heryan. 2012. “Day of The Week Effect in central European Stock Markets”, *Journal of Finance-Silesian University in Opava* 17.5 (2012), hal 138-146
- Sugiyono. 2013. *Statistika Untuk Penelitian*. Penerbit Alfabeta. Bandung
- . 2014. *Cara Mudah Menyusun Skripsi, Tesis, dan Disertasi*. Penerbit Alfabeta. Bandung.
- Sutheebanjard, Phaisarn & Wichian Premchaiswadi. 2010. ”Analysis of Calender Effects : Days-of-the-Week Effect on Stock Exchange of Thailand (SET)”. *International Journal of Trade, Economics and Finance*. Vol. 1, No.1, Juni

2010, hal 57-62

Tachiwou, Aboudou Maman. 2010. “ Day-of-the-Week-Effects in West African Regional Stock Market”. *International Journal of Economics and Finance*. Vol.2, No. 4, November 2010, hal 167-173

Tandelilin, Eduardus. 2010. *Portofolio dan Investasi Teori dan Aplikasi*. Edisi Pertama. Penerbit Kanisius. Yogyakarta.

Widodo, Purwanto. 2010. “ Studi Hari Perdagangan Saham-saham Kelompok Sektor Pertanian yang Listing di Bursa Efek Indonesia”. *CEFAR: Jurnal Agribisnis dan Pengembangan Wilayah*. Vol. 1 No. 2, Juli 2010, hal 11-23

Wikipedia. 2015. *Trading Day*. [http://en.wikipedia.org/wiki/Trading\\_day](http://en.wikipedia.org/wiki/Trading_day) (Diakses tanggal 11 Februari 2016)

Yamin, Sofyan, Lien A Rachmach, dan Heri Kurniawan. 2011. *Regresi dan Korelasi Dalam Genggaman Anda*. Penerbit Salemba. Jakarta.

Yuwono, Hari. 2010.” Analisis *Value at Risk (VaR)* dengan Model EWMA, GARCH dan EVT POT Studi Kasus Pada IHSG, LQ45 dan Kurs IDR/USD”. *Tesis*. Program Pascasarjana UMB. Jakarta.



UNIVERSITAS  
MERCU BUANA

**Lampiran 1. Daftar Return IHSG, LQ 45, ABNORMAL Return LQ45 Periode  
September 2013 s.d September 2015**

No	Hari	Tanggal	Adj Close	R IHSG	R LQ45	AR LQ45
1	Selasa	9/8/2015	4,319	0.40%	0.77%	-0.37%
2	Senin	9/7/2015	4,301	-2.58%	0.37%	-2.95%
3	Jumát	9/4/2015	4,415	-0.40%	-3.46%	3.06%
4	Kamis	9/3/2015	4,433	0.72%	-0.44%	1.16%
5	Rabu	9/2/2015	4,401	-0.25%	0.95%	-1.20%
6	Selasa	9/1/2015	4,412	-2.15%	-0.38%	-1.77%
7	Senin	8/31/2015	4,510	1.43%	-2.83%	4.26%
8	Jumát	8/28/2015	4,446	0.35%	1.81%	-1.46%
9	Kamis	8/27/2015	4,431	4.55%	0.30%	4.26%
10	Rabu	8/26/2015	4,238	0.22%	6.19%	-5.98%
11	Selasa	8/25/2015	4,229	1.56%	0.36%	1.20%
12	Senin	8/24/2015	4,164	-3.97%	2.32%	-6.29%
13	Jumát	8/21/2015	4,336	-2.39%	-4.82%	2.43%
14	Kamis	8/20/2015	4,442	-0.94%	-2.77%	1.82%
15	Rabu	8/19/2015	4,484	-0.58%	-1.12%	0.54%
16	Selasa	8/18/2015	4,510	-1.63%	-0.68%	-0.95%
17	Jumát	8/14/2015	4,585	0.02%	-1.92%	1.94%
18	Kamis	8/13/2015	4,584	2.34%	0.17%	2.17%
19	Rabu	8/12/2015	4,479	-3.10%	3.03%	-6.13%
20	Selasa	8/11/2015	4,623	-2.66%	-3.69%	1.03%
21	Senin	8/10/2015	4,749	-0.45%	-3.32%	2.87%
22	Jumát	8/7/2015	4,770	-0.75%	-0.44%	-0.32%
23	Kamis	8/6/2015	4,807	-0.91%	-0.91%	0.00%
24	Rabu	8/5/2015	4,851	1.45%	-1.05%	2.50%
25	Selasa	8/4/2015	4,781	-0.40%	2.04%	-2.44%
26	Senin	8/3/2015	4,800	-0.05%	-0.50%	0.45%
27	Jumát	7/31/2015	4,803	1.91%	0.24%	1.67%
28	Kamis	7/30/2015	4,712	-0.18%	2.50%	-2.69%
29	Rabu	7/29/2015	4,721	0.14%	-0.35%	0.49%
30	Selasa	7/28/2015	4,715	-1.18%	-0.05%	-1.14%
31	Senin	7/27/2015	4,771	-1.76%	-1.49%	-0.26%
32	Jumát	7/24/2015	4,857	-0.94%	-2.40%	1.46%
33	Kamis	7/23/2015	4,903	-0.08%	-1.36%	1.28%
34	Rabu	7/22/2015	4,907	0.76%	-0.33%	1.09%
35	Rabu	7/15/2015	4,870	-0.65%	1.17%	-1.82%
36	Selasa	7/14/2015	4,902	0.16%	-0.78%	0.94%
37	Senin	7/13/2015	4,894	0.72%	0.22%	0.49%
38	Jumát	7/10/2015	4,859	0.43%	0.93%	-0.50%
39	Kamis	7/9/2015	4,838	-0.68%	0.62%	-1.30%

Sumber : Yahoo Finance (2015)

**Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45 Periode  
September 2013 s.d September 2015 (Lanjutan)**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
40	Rabu	7/8/2015	4,872	-0.70%	-0.83%	0.13%
41	Selasa	7/7/2015	4,906	-0.22%	-0.98%	0.76%
42	Senin	7/6/2015	4,917	-1.33%	-0.37%	-0.96%
43	Jumát	7/3/2015	4,983	0.77%	-1.64%	2.41%
44	Kamis	7/2/2015	4,945	0.83%	0.96%	-0.13%
45	Rabu	7/1/2015	4,904	-0.13%	1.37%	-1.51%
46	Selasa	6/30/2015	4,911	0.58%	-0.20%	0.78%
47	Senin	6/29/2015	4,883	-0.82%	0.51%	-1.34%
48	Jumát	6/26/2015	4,923	0.06%	-0.89%	0.95%
49	Kamis	6/25/2015	4,920	-0.68%	0.17%	-0.85%
50	Rabu	6/24/2015	4,954	0.32%	-1.01%	1.33%
51	Selasa	6/23/2015	4,938	-0.44%	0.35%	-0.78%
52	Senin	6/22/2015	4,959	-0.52%	-0.62%	0.10%
53	Jumát	6/19/2015	4,985	0.80%	-0.68%	1.48%
54	Kamis	6/18/2015	4,945	-0.01%	0.83%	-0.84%
55	Rabu	6/17/2015	4,946	1.50%	0.05%	1.45%
56	Selasa	6/16/2015	4,873	0.72%	1.90%	-1.18%
57	Senin	6/15/2015	4,838	-1.99%	1.11%	-3.10%
58	Jumát	6/12/2015	4,936	0.14%	-2.48%	2.62%
59	Kamis	6/11/2015	4,929	-0.10%	0.16%	-0.25%
60	Rabu	6/10/2015	4,934	0.69%	-0.23%	0.92%
61	Selasa	6/9/2015	4,900	-2.30%	0.95%	-3.24%
62	Senin	6/8/2015	5,015	-1.68%	-2.86%	1.18%
63	Jumát	6/5/2015	5,101	0.09%	-2.02%	2.11%
64	Kamis	6/4/2015	5,096	-0.68%	0.22%	-0.89%
65	Rabu	6/3/2015	5,130	-1.60%	-0.89%	-0.71%
66	Senin	6/1/2015	5,214	-0.05%	-1.94%	1.89%
67	Jumát	5/29/2015	5,216	-0.40%	0.07%	-0.47%
68	Kamis	5/28/2015	5,237	-0.30%	-0.67%	0.36%
69	Rabu	5/27/2015	5,253	-1.27%	-0.30%	-0.97%
70	Selasa	5/26/2015	5,321	0.62%	-1.60%	2.21%
71	Senin	5/25/2015	5,288	-0.50%	0.74%	-1.25%
72	Jumát	5/22/2015	5,315	0.04%	-0.61%	0.65%
73	Kamis	5/21/2015	5,313	0.39%	-0.09%	0.47%
74	Rabu	5/20/2015	5,293	0.44%	0.55%	-0.10%
75	Selasa	5/19/2015	5,269	0.60%	0.72%	-0.12%

Sumber : Yahoo Finance (2015)



**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
76	Senin	5/18/2015	5,238	0.20%	0.72%	-0.52%
77	Jumát	5/15/2015	5,227	-0.36%	0.26%	-0.63%
78	Rabu	5/13/2015	5,246	0.78%	-0.47%	1.24%
79	Selasa	5/12/2015	5,206	0.64%	0.97%	-0.33%
80	Senin	5/11/2015	5,172	-0.19%	0.54%	-0.73%
81	Jumát	5/8/2015	5,182	0.62%	-0.10%	0.72%
82	Kamis	5/7/2015	5,150	-0.66%	0.93%	-1.59%
83	Rabu	5/6/2015	5,185	0.48%	-0.85%	1.33%
84	Selasa	5/5/2015	5,160	0.37%	0.56%	-0.18%
85	Senin	5/4/2015	5,141	1.08%	0.87%	0.21%
86	Kamis	4/30/2015	5,086	-0.37%	1.79%	-2.17%
87	Rabu	4/29/2015	5,106	-2.61%	0.00%	-2.61%
88	Selasa	4/28/2015	5,242	-0.06%	-0.89%	0.83%
89	Senin	4/27/2015	5,245	-3.49%	-3.45%	-0.04%
90	Jumát	4/24/2015	5,435	-0.02%	-0.22%	0.20%
91	Kamis	4/23/2015	5,436	-0.02%	-4.19%	4.17%
92	Rabu	4/22/2015	5,437	-0.43%	0.17%	-0.60%
93	Selasa	4/21/2015	5,461	1.11%	0.08%	1.02%
94	Senin	4/20/2015	5,401	-0.18%	-0.41%	0.23%
95	Jumát	4/17/2015	5,411	-0.19%	1.58%	-1.77%
96	Kamis	4/16/2015	5,421	0.11%	-0.17%	0.29%
97	Rabu	4/15/2015	5,415	-0.08%	-0.37%	0.28%
98	Selasa	4/14/2015	5,419	-0.52%	0.17%	-0.69%
99	Senin	4/13/2015	5,447	-0.80%	0.04%	-0.84%
100	Jumát	4/10/2015	5,491	-0.17%	-0.88%	0.70%
101	Kamis	4/9/2015	5,501	0.26%	-0.49%	0.75%
102	Rabu	4/8/2015	5,487	-0.66%	-0.28%	-0.39%
103	Selasa	4/7/2015	5,523	0.79%	0.25%	0.54%
104	Senin	4/6/2015	5,480	0.43%	-0.89%	1.32%
105	Kamis	4/2/2015	5,456	-0.19%	0.86%	-1.05%
106	Rabu	4/1/2015	5,467	-0.94%	0.48%	-1.42%
107	Selasa	3/31/2015	5,519	1.47%	-0.27%	1.74%
108	Senin	3/30/2015	5,439	0.77%	-1.05%	1.83%
109	Jumát	3/27/2015	5,397	0.52%	1.64%	-1.11%
110	Kamis	3/26/2015	5,369	-0.68%	0.95%	-1.63%

Sumber : Yahoo Finance (2015)

**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
111	Rabu	3/25/2015	5,405	-0.77%	0.59%	-1.36%
112	Selasa	3/24/2015	5,448	0.19%	-0.78%	0.98%
113	Senin	3/23/2015	5,437	-0.11%	-0.89%	0.78%
114	Jumát	3/20/2015	5,443	-0.20%	0.09%	-0.28%
115	Kamis	3/19/2015	5,454	0.75%	0.01%	0.74%
116	Rabu	3/18/2015	5,413	-0.48%	-0.30%	-0.17%
117	Selasa	3/17/2015	5,439	0.07%	0.96%	-0.89%
118	Senin	3/16/2015	5,435	0.16%	-0.46%	0.62%
119	Jumát	3/13/2015	5,426	-0.25%	-0.06%	-0.19%
120	Kamis	3/12/2015	5,440	0.37%	0.34%	0.04%
121	Rabu	3/11/2015	5,420	-0.79%	-0.29%	-0.51%
122	Selasa	3/10/2015	5,463	0.34%	0.38%	-0.04%
123	Senin	3/9/2015	5,445	-1.27%	-0.83%	-0.44%
124	Jumát	3/6/2015	5,515	1.17%	0.30%	0.87%
125	Kamis	3/5/2015	5,451	0.05%	-1.48%	1.53%
126	Rabu	3/4/2015	5,448	-0.49%	1.50%	-1.99%
127	Selasa	3/3/2015	5,475	-0.06%	0.01%	-0.06%
128	Senin	3/2/2015	5,478	0.51%	-0.69%	1.20%
129	Jumát	2/27/2015	5,450	-0.08%	-0.06%	-0.02%
130	Kamis	2/26/2015	5,455	0.18%	0.72%	-0.54%
131	Rabu	2/25/2015	5,445	0.51%	-0.44%	0.96%
132	Selasa	2/24/2015	5,417	0.26%	0.03%	0.23%
133	Senin	2/23/2015	5,403	0.06%	0.67%	-0.62%
134	Jumát	2/20/2015	5,400	0.18%	0.25%	-0.07%
135	Rabu	2/18/2015	5,390	0.99%	0.11%	0.88%
136	Selasa	2/17/2015	5,338	0.23%	0.07%	0.15%
137	Senin	2/16/2015	5,325	-0.91%	0.00%	-0.91%
138	Jumát	2/13/2015	5,374	0.58%	1.15%	-0.58%
139	Kamis	2/12/2015	5,343	0.13%	0.31%	-0.18%
140	Rabu	2/11/2015	5,337	0.28%	-1.18%	1.46%
141	Selasa	2/10/2015	5,321	-0.50%	0.96%	-1.46%
142	Senin	2/9/2015	5,348	0.11%	0.30%	-0.19%
143	Jumát	2/6/2015	5,343	1.19%	0.57%	0.61%
144	Kamis	2/5/2015	5,280	-0.67%	-0.58%	-0.08%
145	Rabu	2/4/2015	5,315	0.45%	0.26%	0.19%
146	Selasa	2/3/2015	5,292	0.29%	1.42%	-1.13%
147	Senin	2/2/2015	5,276	-0.25%	-1.02%	0.77%
148	Jumát	1/30/2015	5,289	0.51%	0.74%	-0.23%
149	Kamis	1/29/2015	5,263	-0.12%	0.57%	-0.69%

Sumber : Yahoo Finance (2015)



**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
150	Rabu	1/28/2015	5,269	-0.16%	-0.40%	0.24%
151	Selasa	1/27/2015	5,277	0.33%	0.33%	0.00%
152	Senin	1/26/2015	5,260	-1.20%	-0.29%	-0.91%
153	Jumát	1/23/2015	5,324	1.35%	-0.48%	1.83%
154	Kamis	1/22/2015	5,253	0.73%	0.34%	0.39%
155	Rabu	1/21/2015	5,215	0.95%	-1.46%	2.41%
156	Selasa	1/20/2015	5,166	0.27%	1.73%	-1.46%
157	Senin	1/19/2015	5,152	0.07%	0.88%	-0.81%
158	Jumát	1/16/2015	5,148	-0.78%	1.34%	-2.12%
159	Kamis	1/15/2015	5,189	0.56%	0.41%	0.15%
160	Rabu	1/14/2015	5,160	-1.05%	0.10%	-1.15%
161	Selasa	1/13/2015	5,214	0.51%	-0.82%	1.33%
162	Senin	1/12/2015	5,188	-0.55%	0.76%	-1.31%
163	Jumát	1/9/2015	5,217	0.09%	-1.18%	1.27%
164	Kamis	1/8/2015	5,212	0.09%	0.75%	-0.66%
165	Rabu	1/7/2015	5,207	0.74%	-0.89%	1.63%
166	Selasa	1/6/2015	5,169	-0.98%	0.09%	-1.07%
167	Senin	1/5/2015	5,220	-0.43%	0.05%	-0.49%
168	Jumát	1/2/2015	5,243	0.30%	1.05%	-0.75%
169	Rabu	12/31/2014	5,227	0.00%	-1.12%	1.12%
170	Selasa	12/30/2014	5,227	0.94%	-0.54%	1.48%
171	Senin	12/29/2014	5,178	0.22%	0.51%	-0.29%
172	Rabu	12/24/2014	5,167	0.54%	0.00%	0.54%
173	Selasa	12/23/2014	5,139	0.26%	0.65%	-0.39%
174	Senin	12/22/2014	5,126	-0.37%	0.76%	-1.13%
175	Jumát	12/19/2014	5,145	0.61%	0.53%	0.08%
176	Kamis	12/18/2014	5,113	1.54%	1.92%	-0.38%
177	Rabu	12/17/2014	5,036	0.19%	0.31%	-0.12%
178	Selasa	12/16/2014	5,026	-1.61%	-1.94%	0.33%
179	Senin	12/15/2014	5,108	-1.01%	-1.00%	-0.01%
180	Jumát	12/12/2014	5,160	0.15%	0.17%	-0.02%
181	Kamis	12/11/2014	5,153	-0.25%	-0.40%	0.16%
182	Rabu	12/10/2014	5,165	0.84%	1.04%	-0.20%
183	Selasa	12/9/2014	5,122	-0.42%	-0.38%	-0.04%
184	Senin	12/8/2014	5,144	-0.85%	-1.06%	0.22%
185	Jumát	12/5/2014	5,188	0.21%	0.18%	0.03%
186	Kamis	12/4/2014	5,177	0.22%	0.20%	0.02%
187	Rabu	12/3/2014	5,166	-0.19%	-0.35%	0.16%
188	Selasa	12/2/2014	5,176	0.22%	0.32%	-0.10%

Sumber : Yahoo Finance (2015)

**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

No	Hari	Tanggal	Adj Close	R IHSG	R LQ45	AR LQ45
189	Senin	12/1/2014	5,164	0.28%	0.49%	-0.21%
190	Jumát	11/28/2014	5,150	0.09%	-0.06%	0.15%
191	Kamis	11/27/2014	5,145	0.24%	0.25%	-0.02%
192	Rabu	11/26/2014	5,133	0.28%	0.38%	-0.10%
193	Selasa	11/25/2014	5,119	-0.44%	-0.64%	0.19%
194	Senin	11/24/2014	5,142	0.58%	0.95%	-0.37%
195	Jumát	11/21/2014	5,112	0.36%	0.39%	-0.03%
196	Kamis	11/20/2014	5,094	-0.67%	-0.69%	0.02%
197	Rabu	11/19/2014	5,128	0.50%	0.53%	-0.03%
198	Selasa	11/18/2014	5,102	0.96%	1.08%	-0.12%
199	Senin	11/17/2014	5,054	0.09%	0.20%	-0.11%
200	Jumát	11/14/2014	5,049	0.02%	0.11%	-0.10%
201	Kamis	11/13/2014	5,049	0.00%	0.16%	-0.16%
202	Rabu	11/12/2014	5,049	0.33%	0.48%	-0.16%
203	Selasa	11/11/2014	5,032	1.35%	1.84%	-0.49%
204	Senin	11/10/2014	4,965	-0.44%	-0.44%	0.00%
205	Jumát	11/7/2014	4,987	-0.93%	-1.20%	0.27%
206	Kamis	11/6/2014	5,034	-0.64%	-0.75%	0.10%
207	Rabu	11/5/2014	5,067	-0.08%	-0.03%	-0.05%
208	Selasa	11/4/2014	5,071	-0.29%	-0.46%	0.18%
209	Senin	11/3/2014	5,086	-0.08%	0.03%	-0.11%
210	Jumát	10/31/2014	5,090	0.61%	0.90%	-0.30%
211	Kamis	10/30/2014	5,059	-0.30%	-0.37%	0.07%
212	Rabu	10/29/2014	5,074	1.45%	2.00%	-0.55%
213	Selasa	10/28/2014	5,001	-0.46%	-0.56%	0.11%
214	Senin	10/27/2014	5,024	-0.96%	-1.30%	0.34%
215	Jumát	10/24/2014	5,073	-0.60%	-0.60%	0.00%
216	Kamis	10/23/2014	5,104	0.58%	0.61%	-0.03%
217	Rabu	10/22/2014	5,074	0.89%	1.06%	-0.16%
218	Selasa	10/21/2014	5,029	-0.22%	-0.19%	-0.03%
219	Senin	10/20/2014	5,041	0.23%	0.10%	0.13%
220	Jumát	10/17/2014	5,029	1.56%	2.02%	-0.46%
221	Kamis	10/16/2014	4,952	-0.23%	-0.22%	-0.01%
222	Rabu	10/15/2014	4,963	0.82%	0.93%	-0.11%
223	Selasa	10/14/2014	4,923	0.19%	0.37%	-0.17%
224	Senin	10/13/2014	4,913	-1.01%	-1.24%	0.23%
225	Jumát	10/10/2014	4,963	-0.62%	-0.68%	0.06%
226	Kamis	10/9/2014	4,994	0.71%	0.84%	-0.13%
227	Rabu	10/8/2014	4,959	-1.48%	-1.76%	0.29%

Sumber : Yahoo Finance (2015)

**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
228	Selasa	10/7/2014	5,033	0.65%	0.82%	-0.16%
229	Senin	10/6/2014	5,000	1.03%	1.39%	-0.36%
230	Jumát	10/3/2014	4,949	-1.03%	-1.06%	0.03%
231	Kamis	10/2/2014	5,001	-2.73%	-3.21%	0.48%
232	Rabu	10/1/2014	5,141	0.06%	-0.26%	0.32%
233	Selasa	9/30/2014	5,138	-0.09%	-0.20%	0.12%
234	Senin	9/29/2014	5,142	0.18%	0.50%	-0.31%
235	Jumát	9/26/2014	5,133	-1.32%	-1.57%	0.25%
236	Kamis	9/25/2014	5,201	0.53%	0.65%	-0.12%
237	Rabu	9/24/2014	5,174	-0.27%	-0.56%	0.29%
238	Selasa	9/23/2014	5,188	-0.61%	-0.82%	0.22%
239	Senin	9/22/2014	5,220	-0.15%	0.04%	-0.19%
240	Jumát	9/19/2014	5,228	0.37%	0.44%	-0.07%
241	Kamis	9/18/2014	5,208	0.38%	0.92%	-0.54%
242	Rabu	9/17/2014	5,188	1.12%	1.31%	-0.18%
243	Selasa	9/16/2014	5,131	-0.28%	-0.34%	0.06%
244	Senin	9/15/2014	5,145	0.02%	0.02%	0.00%
245	Jumát	9/12/2014	5,144	0.21%	0.13%	0.08%
246	Kamis	9/11/2014	5,133	-0.19%	-0.50%	0.31%
247	Rabu	9/10/2014	5,143	-1.04%	-1.16%	0.12%
248	Selasa	9/9/2014	5,197	-0.94%	-1.01%	0.07%
249	Senin	9/8/2014	5,246	0.56%	0.69%	-0.13%
250	Jumát	9/5/2014	5,217	0.23%	0.15%	0.09%
251	Kamis	9/4/2014	5,205	-0.36%	-0.50%	0.14%
252	Rabu	9/3/2014	5,224	0.43%	0.47%	-0.04%
253	Selasa	9/2/2014	5,202	0.46%	0.62%	-0.15%
254	Senin	9/1/2014	5,178	0.79%	1.25%	-0.46%
255	Jumát	8/29/2014	5,137	-0.92%	-1.58%	0.67%
256	Kamis	8/28/2014	5,184	0.37%	0.28%	0.09%
257	Rabu	8/27/2014	5,165	0.36%	0.51%	-0.15%
258	Selasa	8/26/2014	5,147	-0.74%	-0.86%	0.12%
259	Senin	8/25/2014	5,185	-0.27%	-0.34%	0.07%
260	Jumát	8/22/2014	5,199	-0.14%	-0.32%	0.18%
261	Kamis	8/21/2014	5,206	0.31%	0.36%	-0.05%
262	Rabu	8/20/2014	5,190	0.48%	0.66%	-0.17%
263	Selasa	8/19/2014	5,165	0.16%	-0.08%	0.24%
264	Senin	8/18/2014	5,157	0.15%	0.17%	-0.02%

Sumber : Yahoo Finance (2015)

**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
265	Jumát	8/15/2014	5,149	-0.13%	-0.30%	0.17%
266	Kamis	8/14/2014	5,156	-0.25%	-0.42%	0.18%
267	Rabu	8/13/2014	5,168	0.70%	0.90%	-0.20%
268	Selasa	8/12/2014	5,132	0.37%	0.34%	0.03%
269	Senin	8/11/2014	5,113	1.18%	1.57%	-0.39%
270	Jumát	8/8/2014	5,054	-0.26%	-0.36%	0.10%
271	Kamis	8/7/2014	5,067	0.17%	0.13%	0.04%
272	Rabu	8/6/2014	5,058	-1.00%	-1.33%	0.33%
273	Selasa	8/5/2014	5,109	-0.20%	-0.30%	0.10%
274	Senin	8/4/2014	5,119	0.60%	1.13%	-0.53%
275	Jumát	7/25/2014	5,089	-0.19%	-0.50%	0.31%
276	Kamis	7/24/2014	5,099	0.11%	-0.07%	0.18%
277	Rabu	7/23/2014	5,093	0.19%	-0.05%	0.24%
278	Selasa	7/22/2014	5,084	-0.85%	-0.86%	0.01%
279	Senin	7/21/2014	5,127	0.79%	0.82%	-0.04%
280	Jumát	7/18/2014	5,087	0.31%	0.48%	-0.17%
281	Kamis	7/17/2014	5,071	-0.84%	-0.81%	-0.03%
282	Rabu	7/16/2014	5,114	0.85%	0.75%	0.10%
283	Selasa	7/15/2014	5,071	0.99%	1.19%	-0.20%
284	Senin	7/14/2014	5,021	-0.23%	-0.12%	-0.11%
285	Jumát	7/11/2014	5,033	-1.28%	-1.65%	0.37%
286	Kamis	7/10/2014	5,098	1.46%	1.89%	-0.43%
287	Selasa	7/8/2014	5,025	0.72%	1.22%	-0.50%
288	Senin	7/7/2014	4,989	1.70%	2.39%	-0.69%
289	Jumát	7/4/2014	4,906	0.35%	0.42%	-0.07%
290	Kamis	7/3/2014	4,889	-0.40%	-0.64%	0.24%
291	Rabu	7/2/2014	4,908	0.48%	0.78%	-0.30%
292	Selasa	7/1/2014	4,885	0.13%	0.25%	-0.12%
293	Senin	6/30/2014	4,879	0.69%	0.78%	-0.09%
294	Jumát	6/27/2014	4,845	-0.56%	-0.80%	0.24%
295	Kamis	6/26/2014	4,872	0.69%	0.92%	-0.23%
296	Rabu	6/25/2014	4,839	-0.48%	-0.56%	0.09%
297	Selasa	6/24/2014	4,862	0.42%	0.26%	0.16%
298	Senin	6/23/2014	4,842	-0.11%	-0.04%	-0.07%
299	Jumát	6/20/2014	4,848	-0.34%	-0.28%	-0.06%
300	Kamis	6/19/2014	4,864	-0.48%	-0.52%	0.04%
301	Rabu	6/18/2014	4,888	-0.44%	-0.54%	0.10%

Sumber : Yahoo Finance (2015)

**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
302	Selasa	6/17/2014	4,910	0.49%	0.77%	-0.27%
303	Senin	6/16/2014	4,885	-0.84%	-1.15%	0.32%
304	Jumát	6/13/2014	4,927	-0.16%	-0.22%	0.07%
305	Kamis	6/12/2014	4,934	-0.76%	-0.90%	0.14%
306	Rabu	6/11/2014	4,972	0.52%	0.49%	0.04%
307	Selasa	6/10/2014	4,946	1.25%	1.75%	-0.50%
308	Senin	6/9/2014	4,885	-1.06%	-1.21%	0.15%
309	Jumát	6/6/2014	4,937	0.03%	0.12%	-0.08%
310	Kamis	6/5/2014	4,936	0.06%	0.07%	-0.01%
311	Rabu	6/4/2014	4,933	-0.19%	-0.38%	0.19%
312	Selasa	6/3/2014	4,942	0.61%	0.75%	-0.14%
313	Senin	6/2/2014	4,912	0.37%	0.55%	-0.18%
314	Kamis	5/30/2014	4,894	-1.84%	-2.84%	1.00%
315	Rabu	5/28/2014	4,986	0.44%	0.35%	0.09%
316	Senin	5/26/2014	4,964	-0.18%	-0.23%	0.05%
317	Jumát	5/23/2014	4,973	0.06%	0.03%	0.04%
318	Kamis	5/22/2014	4,970	1.21%	1.46%	-0.24%
319	Rabu	5/21/2014	4,910	0.29%	0.35%	-0.06%
320	Selasa	5/20/2014	4,896	-2.37%	-2.92%	0.54%
321	Senin	5/19/2014	5,015	-0.33%	-0.17%	-0.16%
322	Jumát	5/16/2014	5,032	0.80%	1.21%	-0.41%
323	Rabu	5/14/2014	4,992	1.43%	2.04%	-0.62%
324	Selasa	5/13/2014	4,921	0.17%	0.02%	0.16%
325	Senin	5/12/2014	4,913	0.30%	0.52%	-0.21%
326	Jumát	5/9/2014	4,898	0.77%	0.68%	0.08%
327	Kamis	5/8/2014	4,861	-0.02%	0.18%	-0.20%
328	Rabu	5/7/2014	4,862	0.57%	0.58%	-0.01%
329	Selasa	5/6/2014	4,834	-0.17%	-0.22%	0.06%
330	Senin	5/5/2014	4,843	0.08%	0.17%	-0.09%
331	Jumát	5/2/2014	4,839	-0.03%	0.10%	-0.13%
332	Rabu	4/30/2014	4,840	0.42%	0.35%	0.07%
333	Selasa	4/29/2014	4,820	0.02%	-0.20%	0.22%
334	Senin	4/28/2014	4,819	-1.61%	-1.90%	0.29%
335	Jumát	4/25/2014	4,898	0.13%	-0.01%	0.15%
336	Kamis	4/24/2014	4,891	-0.04%	0.03%	-0.07%
337	Rabu	4/23/2014	4,893	-0.10%	-0.12%	0.02%

Sumber : Yahoo Finance (2015)

**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
338	Selasa	4/22/2014	4,898	0.12%	0.12%	0.00%
339	Senin	4/21/2014	4,892	-0.10%	-0.03%	-0.07%
340	Kamis	4/17/2014	4,897	0.49%	0.75%	-0.26%
341	Rabu	4/16/2014	4,873	0.06%	0.04%	0.02%
342	Selasa	4/15/2014	4,870	0.11%	0.01%	0.10%
343	Senin	4/14/2014	4,865	1.00%	1.11%	-0.11%
344	Jumát	4/11/2014	4,817	1.07%	1.34%	-0.27%
345	Kamis	4/10/2014	4,766	-3.16%	-3.91%	0.75%
346	Rabu	4/9/2014	4,921	0.00%	0.00%	0.00%
347	Selasa	4/8/2014	4,921	0.01%	0.16%	-0.15%
348	Senin	4/7/2014	4,921	1.30%	1.77%	-0.47%
349	Jumát	4/4/2014	4,858	-0.68%	-1.05%	0.37%
350	Kamis	4/3/2014	4,891	0.43%	0.58%	-0.14%
351	Rabu	4/2/2014	4,870	-0.08%	-0.02%	-0.06%
352	Selasa	4/1/2014	4,874	2.22%	3.08%	-0.87%
353	Jumát	3/28/2014	4,768	0.96%	1.04%	-0.08%
354	Kamis	3/27/2014	4,723	-0.11%	-0.23%	0.12%
355	Rabu	3/26/2014	4,728	0.53%	0.64%	-0.11%
356	Selasa	3/25/2014	4,703	-0.37%	-0.52%	0.15%
357	Senin	3/24/2014	4,720	0.43%	0.39%	0.04%
358	Jumát	3/21/2014	4,700	0.03%	0.04%	-0.02%
359	Kamis	3/20/2014	4,699	-2.54%	-3.27%	0.73%
360	Rabu	3/19/2014	4,821	0.33%	0.36%	-0.03%
361	Selasa	3/18/2014	4,806	-1.45%	-1.93%	0.48%
362	Senin	3/17/2014	4,876	-0.05%	-0.27%	0.22%
363	Jumát	3/14/2014	4,879	3.23%	4.56%	-1.34%
364	Kamis	3/13/2014	4,726	0.89%	1.21%	-0.32%
365	Rabu	3/12/2014	4,684	-0.42%	-0.51%	0.09%
366	Selasa	3/11/2014	4,704	0.58%	0.51%	0.07%
367	Senin	3/10/2014	4,677	-0.18%	-0.22%	0.03%
368	Jumát	3/7/2014	4,686	-0.04%	-0.23%	0.19%
369	Kamis	3/6/2014	4,688	0.62%	0.70%	-0.08%
370	Rabu	3/5/2014	4,659	1.26%	1.37%	-0.11%
371	Selasa	3/4/2014	4,601	0.37%	0.35%	0.02%
372	Senin	3/3/2014	4,584	-0.78%	-0.89%	0.11%
373	Jumát	2/28/2014	4,620	1.12%	1.50%	-0.37%
374	Kamis	2/27/2014	4,569	0.80%	0.85%	-0.05%

Sumber : Yahoo Finance (2015)



**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
375	Rabu	2/26/2014	4,533	-0.97%	-1.22%	0.25%
376	Selasa	2/25/2014	4,577	-1.00%	-1.47%	0.47%
377	Senin	2/24/2014	4,624	-0.49%	-0.66%	0.18%
378	Jumát	2/21/2014	4,646	1.04%	1.09%	-0.05%
379	Kamis	2/20/2014	4,598	0.12%	0.37%	-0.25%
380	Rabu	2/19/2014	4,593	0.80%	0.92%	-0.12%
381	Selasa	2/18/2014	4,556	0.02%	-0.03%	0.05%
382	Senin	2/17/2014	4,555	1.05%	1.21%	-0.16%
383	Jumát	2/14/2014	4,508	0.36%	0.39%	-0.02%
384	Kamis	2/13/2014	4,492	-0.10%	-0.21%	0.11%
385	Rabu	2/12/2014	4,496	0.58%	0.55%	0.03%
386	Selasa	2/11/2014	4,470	0.44%	0.58%	-0.14%
387	Senin	2/10/2014	4,451	-0.36%	-0.43%	0.07%
388	Jumát	2/7/2014	4,467	0.95%	1.11%	-0.16%
389	Kamis	2/6/2014	4,425	0.92%	1.20%	-0.28%
390	Rabu	2/5/2014	4,384	0.74%	1.01%	-0.28%
391	Selasa	2/4/2014	4,352	-0.78%	-1.03%	0.25%
392	Senin	2/3/2014	4,386	-0.74%	-1.02%	0.29%
393	Kamis	1/30/2014	4,419	0.03%	-0.09%	0.13%
394	Rabu	1/29/2014	4,417	1.74%	2.09%	-0.35%
395	Selasa	1/28/2014	4,342	0.44%	0.67%	-0.23%
396	Senin	1/27/2014	4,323	-2.58%	-3.30%	0.72%
397	Jumát	1/24/2014	4,437	-1.31%	-1.79%	0.48%
398	Kamis	1/23/2014	4,496	0.41%	0.43%	-0.02%
399	Rabu	1/22/2014	4,477	0.56%	0.80%	-0.24%
400	Selasa	1/21/2014	4,452	0.47%	0.38%	0.09%
401	Senin	1/20/2014	4,432	0.44%	0.42%	0.02%
402	Jumát	1/17/2014	4,412	-0.01%	-0.14%	0.13%
403	Kamis	1/16/2014	4,412	-0.66%	-0.81%	0.15%
404	Rabu	1/15/2014	4,442	1.16%	1.45%	-0.29%
405	Senin	1/13/2014	4,391	3.19%	4.26%	-1.07%
406	Jumát	1/10/2014	4,255	1.28%	1.83%	-0.55%
407	Kamis	1/9/2014	4,201	0.01%	-0.05%	0.06%
408	Rabu	1/8/2014	4,201	0.59%	0.65%	-0.06%
409	Selasa	1/7/2014	4,176	-0.64%	-0.73%	0.09%
410	Senin	1/6/2014	4,203	-1.29%	-1.38%	0.09%
411	Jumát	1/3/2014	4,258	-1.61%	-1.96%	0.35%
412	Kamis	1/2/2014	4,327	1.24%	1.74%	-0.50%
413	Senin	12/30/2013	4,274	1.45%	1.38%	0.08%
414	Jumát	12/27/2013	4,213	0.24%	0.04%	0.20%

Sumber : Yahoo Finance (2015)

**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
415	Selasa	12/24/2013	4,203	0.32%	0.59%	-0.28%
416	Senin	12/23/2013	4,190	-0.14%	-0.16%	0.02%
417	Jumát	12/20/2013	4,196	-0.86%	-1.02%	0.16%
418	Kamis	12/19/2013	4,232	0.85%	1.21%	-0.36%
419	Rabu	12/18/2013	4,196	0.33%	0.49%	-0.15%
420	Selasa	12/17/2013	4,182	1.37%	1.86%	-0.49%
421	Senin	12/16/2013	4,126	-1.17%	-1.52%	0.35%
422	Jumát	12/13/2013	4,175	-0.89%	-1.25%	0.36%
423	Kamis	12/12/2013	4,212	-1.39%	-1.93%	0.54%
424	Rabu	12/11/2013	4,272	-0.09%	0.04%	-0.13%
425	Selasa	12/10/2013	4,276	1.46%	1.99%	-0.54%
426	Senin	12/9/2013	4,214	0.80%	1.27%	-0.47%
427	Jumát	12/6/2013	4,181	-0.86%	-1.13%	0.28%
428	Kamis	12/5/2013	4,217	-0.58%	-0.69%	0.11%
429	Rabu	12/4/2013	4,241	-1.11%	-1.44%	0.34%
430	Selasa	12/3/2013	4,289	-0.77%	-0.79%	0.02%
431	Senin	12/2/2013	4,322	1.54%	2.11%	-0.57%
432	Jumát	11/29/2013	4,256	0.53%	0.36%	0.17%
433	Kamis	11/28/2013	4,234	-0.41%	-0.30%	-0.11%
434	Rabu	11/27/2013	4,251	0.38%	0.61%	-0.23%
435	Selasa	11/26/2013	4,235	-2.30%	-3.23%	0.94%
436	Senin	11/25/2013	4,335	0.39%	0.38%	0.01%
437	Jumát	11/22/2013	4,318	-0.19%	-0.16%	-0.04%
438	Kamis	11/21/2013	4,326	-0.56%	-0.70%	0.13%
439	Rabu	11/20/2013	4,351	-1.08%	-1.48%	0.40%
440	Selasa	11/19/2013	4,398	0.11%	0.18%	-0.07%
441	Senin	11/18/2013	4,394	1.34%	2.03%	-0.69%
442	Jumát	11/15/2013	4,335	-0.73%	-0.94%	0.21%
443	Kamis	11/14/2013	4,367	1.52%	1.97%	-0.45%
444	Rabu	11/13/2013	4,302	-1.80%	-2.24%	0.44%
445	Selasa	11/12/2013	4,381	-1.38%	-1.61%	0.24%
446	Senin	11/11/2013	4,442	-0.78%	-0.86%	0.08%
447	Jumát	11/8/2013	4,477	-0.21%	-0.35%	0.15%
448	Kamis	11/7/2013	4,486	0.82%	1.09%	-0.27%
449	Rabu	11/6/2013	4,450	0.60%	0.80%	-0.20%
450	Senin	11/4/2013	4,423	-0.21%	-0.14%	-0.07%
451	Jumát	11/1/2013	4,433	-1.73%	-2.06%	0.33%
452	Kamis	10/31/2013	4,511	-1.40%	-1.86%	0.45%

Sumber : Yahoo Finance (2015)

**Lanjutan Lampiran 1. Daftar Return IHSG, LQ 45, Abnormal Return LQ45  
Periode September 2013 s.d September 2015**

<b>No</b>	<b>Hari</b>	<b>Tanggal</b>	<b>Adj Close</b>	<b>R IHSG</b>	<b>R LQ45</b>	<b>AR LQ45</b>
453	Rabu	10/30/2013	4,575	0.27%	0.39%	-0.12%
454	Selasa	10/29/2013	4,563	-0.60%	-0.87%	0.27%
455	Senin	10/28/2013	4,591	0.21%	0.14%	0.08%
456	Jumát	10/25/2013	4,581	-0.30%	-0.37%	0.07%
457	Kamis	10/24/2013	4,595	1.06%	1.38%	-0.32%
458	Rabu	10/23/2013	4,546	0.75%	0.75%	0.00%
459	Selasa	10/22/2013	4,513	-1.43%	-1.98%	0.55%
460	Senin	10/21/2013	4,578	0.70%	0.79%	-0.09%
461	Jumát	10/18/2013	4,547	0.61%	0.76%	-0.15%
462	Kamis	10/17/2013	4,519	0.59%	0.61%	-0.02%
463	Rabu	10/16/2013	4,492	-0.61%	-0.79%	0.18%
464	Jumát	10/11/2013	4,520	0.74%	1.07%	-0.33%
465	Kamis	10/10/2013	4,487	0.66%	0.87%	-0.21%
466	Rabu	10/9/2013	4,457	0.56%	0.73%	-0.17%
467	Selasa	10/8/2013	4,433	1.32%	1.62%	-0.31%
468	Senin	10/7/2013	4,375	-0.33%	-0.21%	-0.12%
469	Jumát	10/4/2013	4,389	-0.66%	-0.76%	0.09%
470	Kamis	10/3/2013	4,419	0.71%	0.76%	-0.05%
471	Rabu	10/2/2013	4,388	0.96%	1.49%	-0.53%
472	Selasa	10/1/2013	4,346	0.69%	1.30%	-0.62%
473	Senin	9/30/2013	4,316	-2.43%	-3.53%	1.10%
474	Jumát	9/27/2013	4,424	0.40%	0.47%	-0.07%
475	Kamis	9/26/2013	4,406	-0.02%	-0.21%	0.19%
476	Rabu	9/25/2013	4,407	-1.20%	-1.62%	0.42%
477	Selasa	9/24/2013	4,460	-2.25%	-2.70%	0.45%
478	Senin	9/23/2013	4,563	-0.46%	-0.51%	0.05%
479	Jumát	9/20/2013	4,584	-1.86%	-2.50%	0.64%
480	Kamis	9/19/2013	4,671	4.65%	5.53%	-0.88%
481	Rabu	9/18/2013	4,463	-1.20%	-1.75%	0.55%
482	Selasa	9/17/2013	4,518	-0.10%	-0.15%	0.05%
483	Senin	9/16/2013	4,522	3.35%	4.08%	-0.73%
484	Jumát	9/13/2013	4,376	0.43%	0.29%	0.14%
485	Kamis	9/12/2013	4,357	0.17%	-0.22%	0.38%
486	Rabu	9/11/2013	4,349	-0.20%	-0.39%	0.19%
487	Selasa	9/10/2013	4,358	3.98%	5.45%	-1.47%

Sumber : Yahoo Finance (2015)

## DAFTAR RIWAYAT HIDUP



### Informasi Personal :

Nama : Susiyo Luchito  
Jenis Kelamin : Laki-laki  
Status Pernikahan : Menikah  
Tempat/Tanggal Lahir : Sragen/28 November 1974  
Hobby : Musik, memancing, *travelling*  
Bidang yang disukai : Kesehatan, otomotif,  
Keanggotaan Profesi : Ikatan Dokter Indonesia  
: Perhimpunan Dokter Manajemen Medik Indonesia

### Alamat :

Jl. Pete V No. 25 Kelurahan Pulo Kec. Kebayoran Baru Jakarta Selatan (12160)  
HP 082122662771/081905671074; Telp Rumah 0217223717  
Email : susiyoluchito91@gmail.com atau susiyoluchito@gmail.com

### Riwayat Pendidikan :

1. SDN I Sidodadi Masaran Sragen (1981-1988)
2. SMPN I Kebakkramat Karanganyar (1988-1991)
3. SMAN I Surakarta (1991-1993)
4. Fakultas Kedokteran Universitas Sebelas Maret Surakarta (1993-2000)
5. Magister Admitrasi Rumah Sakit Universitas Respati Indonesia (2013-2015)

### Riwayat Pekerjaan :

1. Balai Kesehatan Tenaga Kerja Bogor (2000-2005)
2. Puskesmas Leuwiliang Kabupaten Bogor (2005-2008)
3. Biro Perencanaan dan Anggaran Kementerian Kesehatan (2008-sekarang)