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LAMPIRAN

Lampiran 1 Tabel Data Variabel

Tanggal	Rmt 	R ² mt	Preelect	Postelect	CSA D	Tanggal	Rmt 	R ² mt	Preelect	Postelect	CSA D
14/06/2023	0.00000	0	0	0	0.019271	05/12/2023	0.00094	8.75074E-07	0	0	0.000935
15/06/2023	0.00000	0	0	0	0.018519	06/12/2023	0.00749	5.61096E-05	0	0	0.000522
16/06/2023	0.00000	0	0	0	0.026415	07/12/2023	0.01766	0.000311805	0	0	0.014198
19/06/2023	0.00465	2.16333E-05	0	0	0.003101	08/12/2023	0.02176	0.000473484	0	0	0.039001
20/06/2023	0.00093	8.73439E-07	0	0	0.008627	11/12/2023	0.00926	8.57339E-05	0	0	0.026803
21/06/2023	0.00373	1.39489E-05	0	0	0.000141	12/12/2023	0.02150	0.000462049	0	0	0.003638
22/06/2023	0.00651	4.24013E-05	0	0	0.006512	13/12/2023	0.00478	2.28059E-05	0	0	0.005751
23/06/2023	0.01030	0.000106082	0	0	0.002578	14/12/2023	0.03167	0.00100298	0	0	0.024725
26/06/2023	0.00757	5.72836E-05	0	0	0.0114	15/12/2023	0.00465	2.16333E-05	0	0	0.039134
27/06/2023	0.00939	8.81659E-05	0	0	0.017082	18/12/2023	0.02130	0.000453532	0	0	0.046296
03/07/2023	0.00837	7.00919E-05	0	0	0.004496	19/12/2023	0.00473	2.23764E-05	0	0	0.028237
04/07/2023	0.01313	0.000172481	0	0	0.009272	20/12/2023	0.01789	0.00032008	0	0	0.017891
05/07/2023	0.00000	0	0	0	0.007692	21/12/2023	0.00370	1.36921E-05	0	0	0.017576
06/07/2023	0.00926	8.57339E-05	0	0	0.036542	22/12/2023	0.00276	7.6451E-06	0	0	0.006237
07/07/2023	0.01028	0.000105686	0	0	0.032178	27/12/2023	0.00184	3.37911E-06	0	0	0.001838

10/07/2023	0.00093	8.55753E-07	0	0	0.010269	28/12/2023	0.01289	0.000166187	0	0	0.001046
11/07/2023	0.00741	5.48697E-05	0	0	0.014733	29/12/2023	0.01455	0.00021157	0	0	0.007673
12/07/2023	0.00373	1.39229E-05	0	0	0.000121	02/01/2024	0.00369	1.36164E-05	0	0	0.017342
13/07/2023	0.00093	8.63725E-07	0	0	0.000929	03/01/2024	0.01103	0.000121648	0	0	0.035251
14/07/2023	0.00930	8.65333E-05	0	0	0.012899	04/01/2024	0.00636	4.04959E-05	0	0	0.011367
17/07/2023	0.00922	8.49455E-05	0	0	0.009217	05/01/2024	0.01174	0.000137909	0	0	0.039618
18/07/2023	0.00457	2.08503E-05	0	0	0.011786	08/01/2024	0.00893	7.97194E-05	0	0	0.005344
20/07/2023	0.00826	6.81761E-05	0	0	0.009925	09/01/2024	0.00901	8.11622E-05	0	0	0.030438
21/07/2023	0.00833	6.9316E-05	0	0	0.016674	10/01/2024	0.00000	0	0	0	0.00365
24/07/2023	0.00000	0	0	0	0.010453	11/01/2024	0.00182	3.30579E-06	0	0	0.016364
25/07/2023	0.00459	2.1042E-05	0	0	0.015151	12/01/2024	0.00726	5.27007E-05	0	0	0.03309
26/07/2023	0.00000	0	0	0	0.007117	15/01/2024	0.00091	8.35536E-07	8.35536E-07	0	0.004702
27/07/2023	0.00457	2.08503E-05	0	0	0.032835	16/01/2024	0.00365	1.33442E-05	1.33442E-05	0	0.011556
28/07/2023	0.01193	0.000142244	0	0	0.019199	17/01/2024	0.00546	2.98062E-05	2.98062E-05	0	0.01295
31/07/2023	0.01671	0.000279327	0	0	0.027702	18/01/2024	0.00640	4.10162E-05	4.10162E-05	0	0.006404
01/08/2023	0.00000	0	0	0	0.059259	19/01/2024	0.00455	2.06612E-05	2.06612E-05	0	0.008319
02/08/2023	0.01370	0.000187652	0	0	0.006706	22/01/2024	0.00274	7.5061E-06	7.5061E-06	0	0.012412
03/08/2023	0.00926	8.57339E-05	0	0	0.009259	23/01/2024	0.00092	8.386E-07	8.386E-07	0	0.01401
04/08/2023	0.00000	0	0	0	0.020833	24/01/2024	0.00274	7.53359E-06	7.53359E-06	0	0.021127

07/08/ 2023	0.00 000	0	0	0	0.014 184	25/01/ 2024	0.00 275	7.57512 E-06	7.57512 E-06	0	0.002 752
08/08/ 2023	0.00 000	0	0	0	0	26/01/ 2024	0.01 380	0.00019 0425	0.00019 0425	0	0.028 781
09/08/ 2023	0.00 367	1.34669 E-05	0	0	0.021 51	29/01/ 2024	0.00 746	5.56917 E-05	5.56917 E-05	0	0.015 351
10/08/ 2023	0.00 184	3.39157 E-06	0	0	0.026 403	30/01/ 2024	0.01 759	0.00030 9499	0.00030 9499	0	0.032 462
11/08/ 2023	0.00 000	0	0	0	0.017 986	31/01/ 2024	0.00 091	8.27951 E-07	8.27951 E-07	0	0.000 91
14/08/ 2023	0.00 092	8.44777 E-07	0	0	0.020 282	01/02/ 2024	0.00 000	0	0	0	0
15/08/ 2023	0.01 104	0.00012 1872	0	0	0.004 119	02/02/ 2024	0.00 000	0	0	0	0
16/08/ 2023	0.01 729	0.00029 889	0	0	0.006 979	05/02/ 2024	0.00 636	4.04959 E-05	4.04959 E-05	0	0.025 232
18/08/ 2023	0.01 481	0.00021 9479	0	0	0.028 42	06/02/ 2024	0.00 000	0	0	0	0
21/08/ 2023	0.00 274	7.49241 E-06	0	0	0.028 297	07/02/ 2024	0.00 271	7.34425 E-06	7.34425 E-06	0	0.008 828
22/08/ 2023	0.00 183	3.34826 E-06	0	0	0.028 586	12/02/ 2024	0.00 901	8.11622 E-05	8.11622 E-05	0	0.028 02
23/08/ 2023	0.00 000	0	0	0	0.006 873	13/02/ 2024	0.00 446	1.99298 E-05	1.99298 E-05	0	0.007 164
24/08/ 2023	0.00 550	3.0245 E-05	0	0	0.019 151	15/02/ 2024	0.01 704	0.00029 0374	0	0.00029 0374	0.017 442
25/08/ 2023	0.00 184	3.39782 E-06	0	0	0.001 843	16/02/ 2024	0.00 265	6.99868 E-06	0	6.99868 E-06	0.023 28
28/08/ 2023	0.00 276	7.61699 E-06	0	0	0.009 68	19/02/ 2024	0.00 616	3.79031 E-05	0	3.79031 E-05	0.013 377
29/08/ 2023	0.00 000	0	0	0	0.010 453	20/02/ 2024	0.00 531	2.81933 E-05	0	2.81933 E-05	0.009 236
30/08/ 2023	0.00 092	8.4168 E-07	0	0	0.000 917	21/02/ 2024	0.00 528	2.78963 E-05	0	2.78963 E-05	0.012 45
31/08/ 2023	0.00 092	8.43226 E-07	0	0	0.000 918	22/02/ 2024	0.00 442	1.95787 E-05	0	1.95787 E-05	0.011 645
01/09/ 2023	0.00 000	0	0	0	0.006 897	23/02/ 2024	0.00 793	6.28772 E-05	0	6.28772 E-05	0.033 384

04/09/ 2023	0.00 459	2.1042 E-05	0	0	0.015 004	26/02/ 2024	0.00 444	1.9718 E-05	0	1.9718 E-05	0.000 709
05/09/ 2023	0.00 457	2.08503 E-05	0	0	0.008 075	27/02/ 2024	0.00 089	7.95772 E-07	0	7.95772 E-07	0.012 044
06/09/ 2023	0.00 459	2.1042 E-05	0	0	0.015 151	28/02/ 2024	0.00 178	3.17742 E-06	0	3.17742 E-06	0.013 255
07/09/ 2023	0.00 457	2.08503 E-05	0	0	0.027 462	29/02/ 2024	0.00 356	1.26645 E-05	0	1.26645 E-05	0.014 96
08/09/ 2023	0.01 376	0.00018 9378	0	0	0.024 106	01/03/ 2024	0.00 536	2.8699 E-05	0	2.8699 E-05	0.016 266
11/09/ 2023	0.00 465	2.16333 E-05	0	0	0.023 223	04/03/ 2024	0.00 359	1.28929 E-05	0	1.28929 E-05	0.007 439
12/09/ 2023	0.00 000	0	0	0	0.010 169	05/03/ 2024	0.00 360	1.2986 E-05	0	1.2986 E-05	0.014 513
13/09/ 2023	0.00 463	2.14335 E-05	0	0	0.011 341	06/03/ 2024	0.00 814	6.62178 E-05	0	6.62178 E-05	0.002 892
14/09/ 2023	0.00 465	2.16333 E-05	0	0	0.045 192	07/03/ 2024	0.01 256	0.00015 7654	0	0.00015 7654	0.008 92
15/09/ 2023	0.01 296	0.00016 8038	0	0	0.008 164	08/03/ 2024	0.00 089	7.84535 E-07	0	7.84535 E-07	0.009 984
18/09/ 2023	0.00 091	8.35536 E-07	0	0	0.000 914	13/03/ 2024	0.00 442	1.95787 E-05	0	1.95787 E-05	0.006 328
19/09/ 2023	0.00 000	0	0	0	0	14/03/ 2024	0.00 176	3.10505 E-06	0	3.10505 E-06	0.026 607
20/09/ 2023	0.00 091	8.37066 E-07	0	0	0.000 915	15/03/ 2024	0.00 176	3.09413 E-06	0	0	0.008 656
21/09/ 2023	0.00 458	2.0965 E-05	0	0	0.011 475	18/03/ 2024	0.00 000	0	0	0	0.003 472
22/09/ 2023	0.00 273	7.47875 E-06	0	0	0.004 21	19/03/ 2024	0.00 529	2.79454 E-05	0	0	0.001 682
25/09/ 2023	0.00 091	8.35536 E-07	0	0	0.002 534	20/03/ 2024	0.00 088	7.68119 E-07	0	0	0.002 584
26/09/ 2023	0.00 457	2.08503 E-05	0	0	0.012 616	21/03/ 2024	0.00 877	7.69468 E-05	0	0	0.008 772
27/09/ 2023	0.00 917	8.4168 E-05	0	0	0.019 309	22/03/ 2024	0.01 391	0.00019 3573	0	0	0.013 913
29/09/ 2023	0.01 204	0.00014 489	0	0	0.001 798	25/03/ 2024	0.00 000	0	0	0	0

02/10/ 2023	0.00 366	1.33931 E-05	0	0	0.007 038	26/03/ 2024	0.00 000	0	0	0	0
03/10/ 2023	0.00 273	7.47875 E-06	0	0	0.002 735	27/03/ 2024	0.00 970	9.40934 E-05	0	0	0.009 7
04/10/ 2023	0.01 097	0.00012 0317	0	0	0.038 088	28/03/ 2024	0.00 961	9.22942 E-05	0	0	0.006 159
05/10/ 2023	0.00 000	0	0	0	0.010 453	01/04/ 2024	0.01 675	0.00028 0725	0	0	0.016 755
06/10/ 2023	0.00 370	1.36668 E-05	0	0	0.062 318	02/04/ 2024	0.00 897	8.0436 E-05	0	0	0.008 969
09/10/ 2023	0.00 184	3.39157 E-06	0	0	0.031 125	03/04/ 2024	0.00 271	7.37086 E-06	0	0	0.009 588
10/10/ 2023	0.00 092	8.51023 E-07	0	0	0.027 446	04/04/ 2024	0.00 726	5.27007 E-05	0	0	0.003 799
11/10/ 2023	0.00 092	8.49455 E-07	0	0	0.007 818	05/04/ 2024	0.00 360	1.2986 E-05	0	0	0.010 5
12/10/ 2023	0.00 000	0	0	0	0.010 417	16/04/ 2024	0.02 532	0.00064 0923	0	0	0.087 816
13/10/ 2023	0.00 646	4.17001 E-05	0	0	0.020 493	17/04/ 2024	0.00 000	0	0	0	0.033 333
16/10/ 2023	0.01 114	0.00012 4146	0	0	0.014 701	18/04/ 2024	0.00 186	3.44209 E-06	0	0	0.001 855
17/10/ 2023	0.00 376	1.41065 E-05	0	0	0.007 327	19/04/ 2024	0.01 204	0.00014 489	0	0	0.008 453
18/10/ 2023	0.00 468	2.18768 E-05	0	0	0.002 491	22/04/ 2024	0.00 187	3.51343 E-06	0	0	0.026 697
19/10/ 2023	0.01 786	0.00031 8878	0	0	0.017 857	23/04/ 2024	0.00 094	8.81659 E-07	0	0	0.019 894
20/10/ 2023	0.00 383	1.46517 E-05	0	0	0.007 386	24/04/ 2024	0.00 469	2.20001 E-05	0	0	0.018 296
23/10/ 2023	0.01 621	0.00026 2632	0	0	0.030 492	25/04/ 2024	0.00 280	7.84628 E-06	0	0	0.007 544
24/10/ 2023	0.01 260	0.00015 8682	0	0	0.009 142	26/04/ 2024	0.01 404	0.00019 726	0	0	0.044 762
25/10/ 2023	0.00 478	2.28932 E-05	0	0	0.030 676	29/04/ 2024	0.00 475	2.25467 E-05	0	0	0.030 463
26/10/ 2023	0.02 476	0.00061 3152	0	0	0.048 735	30/04/ 2024	0.02 672	0.00071 3828	0	0	0.030 119

27/10/2023	0.00000	0	0	0	0.010526	02/05/2024	0.03810	0.001451922	0	0	0.058582
30/10/2023	0.00684	4.673E-05	0	0	0.017987	03/05/2024	0.01256	0.000157763	0	0	0.002107
31/10/2023	0.00393	1.54696E-05	0	0	0.003933	06/05/2024	0.00191	3.64198E-06	0	0	0.001908
01/11/2023	0.01077	0.000116074	0	0	0.024615	07/05/2024	0.00765	5.84947E-05	0	0	0.014545
02/11/2023	0.02079	0.000432311	0	0	0.020792	08/05/2024	0.00674	4.5478E-05	0	0	0.006744
03/11/2023	0.00970	9.40768E-05	0	0	0.007845	13/05/2024	0.00097	9.40768E-07	0	0	0.018331
06/11/2023	0.00480	2.30695E-05	0	0	0.035838	14/05/2024	0.00000	0	0	0	0.010601
07/11/2023	0.01530	0.000233979	0	0	0.013173	15/05/2024	0.01260	0.000158682	0	0	0.016168
08/11/2023	0.00971	9.42596E-05	0	0	0.006249	16/05/2024	0.01435	0.000206039	0	0	0.007151
09/11/2023	0.01961	0.000384468	0	0	0.019608	17/05/2024	0.01509	0.000227839	0	0	0.032638
10/11/2023	0.00577	3.3284E-05	0	0	0.005769	20/05/2024	0.01766	0.000311805	0	0	0.017658
13/11/2023	0.00000	0	0	0	0.003448	21/05/2024	0.01608	0.000258671	0	0	0.030369
14/11/2023	0.00000	0	0	0	0.010309	22/05/2024	0.00288	8.32101E-06	0	0	0.022478
15/11/2023	0.01838	0.00033765	0	0	0.011431	27/05/2024	0.00289	8.36922E-06	0	0	0.013494
16/11/2023	0.00475	2.25467E-05	0	0	0.004748	28/05/2024	0.00962	9.24556E-05	0	0	0.018956
17/11/2023	0.01718	0.000295	0	0	0.020624	29/05/2024	0.01238	0.000153288	0	0	0.040159
20/11/2023	0.00971	9.42596E-05	0	0	0.006249	30/05/2024	0.01061	0.00011252	0	0	0.024893
21/11/2023	0.00000	0	0	0	0	31/05/2024	0.00097	9.4996E-07	0	0	0.04083
22/11/2023	0.00385	1.47929E-05	0	0	0.010743	03/06/2024	0.00974	9.48111E-05	0	0	0.046867

23/11/ 2023	0.00 575	3.30295 E-05	0	0	0.002 275	04/06/ 2024	0.00 771	5.95145 E-05	0	0	0.011 286
24/11/ 2023	0.00 857	7.34694 E-05	0	0	0.015 492	05/06/ 2024	0.00 957	9.1573 E-05	0	0	0.034 659
27/11/ 2023	0.01 825	0.00033 3124	0	0	0.021 736	06/06/ 2024	0.00 097	9.33511 E-07	0	0	0.021 093
28/11/ 2023	0.00 000	0	0	0	0.003 497	07/06/ 2024	0.00 097	9.31709 E-07	0	0	0.008 159
29/11/ 2023	0.00 377	1.42399 E-05	0	0	0.024 68	10/06/ 2024	0.00 483	2.33378 E-05	0	0	0.009 662
30/11/ 2023	0.00 189	3.58701 E-06	0	0	0.019 458	11/06/ 2024	0.00 777	6.03261 E-05	0	0	0.029 196
01/12/ 2023	0.00 851	7.23625 E-05	0	0	0.001 946	12/06/ 2024	0.01 174	0.00013 7867	0	0	0.015 391
04/12/ 2023	0.00 187	3.51343 E-06	0	0	0.012 219	13/06/ 2024	0.00 297	8.82266 E-06	0	0	0.006 633

Lampiran 2 Tabel Statistik Deskriptif

Descriptive Statistics									
	N	Minimum	Maximum	Mean	Std. Deviation	Skewness		Kurtosis	
	Statistic	Statistic	Statistic	Statistic	Statistic	Statistic	Std. Error	Statistic	Std. Error
Rmt	236	,00	0.038100	0.006669	0.006410	1.459287	,158	5.846497	,316
r2mt	236	,00	0.001452	8.55E-05	0.000160	4.376723	,158	30.11689	,316
Pre	236	,00	0.000309	3.54E-06	2.48E-05	10.06913	,158	113.8098	,316
post	236	,00	0.000290	3.44E-06	2.26E-05	10.25444	,158	120.3216	,316
csad	236	,00	0.087816	0.015508	0.013171	1.586186	,158	7.081446	,316
Valid N (listwise)	236								

Lampiran 3 Tabel Analisis Data Regresi Kuantil

Kondisi *Market Stress* Kuantil 0.01

Parameter Estimates ^{a,b}						95% Confidence Interval	
Parameter	Coefficient	Std. Error	t	df	Sig.	Lower Bound	Upper Bound
(Intercept)	,000	6377,9093	,000	231	1,000	-12566,310	12566,310
Rmt	355,292	9,9352	35,761	231	<,001	335,717	374,867
r2mt	3,538	,0424	83,487	231	<,001	3,454	3,621
Pre	99,330	,1690	587,919	231	<,001	98,997	99,663
post	-5,022	,1855	-27,078	231	<,001	-5,388	-4,657

a. Dependent Variable: csad

b. Model: (Intercept), rmt, r2mt, pre, post

Kondisi *Market Stress* Kuantil 0.05

Parameter Estimates ^{a,b}						95% Confidence Interval	
Parameter	Coefficient	Std. Error	t	df	Sig.	Lower Bound	Upper Bound
(Intercept)	,000	52087,4716	,000	231	1,000	-102627,250	102627,250
rmt	643,468	81,1394	7,930	231	<,001	483,600	803,335
r2mt	4,880	,3461	14,100	231	<,001	4,198	5,562
pre	96,350	1,3798	69,829	231	<,001	93,632	99,069
post	-8,055	1,5147	-5,318	231	<,001	-11,040	-5,071

a. Dependent Variable: csad

b. Model: (Intercept), rmt, r2mt, pre, post

Kondisi *Market Stabil* Kuantil 0.5

Parameter Estimates ^{a,b}							
Parameter	Coefficient	Std. Error	T	df	Sig.	95% Confidence Interval	
						Lower Bound	Upper Bound
(Intercept)	8306408,339	1545562,2112	5,374	231	<,001	5261207,734	11351608,945
Rmt	2806,137	2407,6028	1,166	231	,245	-1937,531	7549,804
r2mt	27,263	10,2694	2,655	231	,008	7,030	47,497
Pre	34,837	40,9422	,851	231	,396	-45,830	115,505
Post	-71,736	44,9453	-1,596	231	,112	-160,291	16,819

a. Dependent Variable: csad

b. Model: (Intercept), rmt, r2mt, pre, post

Kondisi *Market High Return* Kuantil 0.95

Parameter Estimates ^{a,b}							
Parameter	Coefficient	Std. Error	T	df	Sig.	95% Confidence Interval	
						Lower Bound	Upper Bound
(Intercept)	29782253,843	4377983,8975	6,803	231	<,001	21156370,575	38408137,111
Rmt	7299,659	6819,8136	1,070	231	,286	-6137,329	20736,647
r2mt	61,710	29,0892	2,121	231	,035	4,396	119,024
Pre	-94,537	115,9734	-,815	231	,416	-323,038	133,964
Post	-206,511	127,3127	-1,622	231	,106	-457,354	44,331

a. Dependent Variable: csad

b. Model: (Intercept), rmt, r2mt, pre, post

Kondisi *Market Stress* Kuantil 0.99

Parameter Estimates ^{a,b}							
Parameter	Coefficient	Std. Error	t	df	Sig.	95% Confidence Interval	
						Lower Bound	Upper Bound
(Intercept)	59259259,000	4149861,9709	14,280	231	<,001	51082841,321	67435676,679
rmt	11595,538	6464,4562	1,794	231	,074	24332,369	1141,294
r2mt	90,365	27,5734	3,277	231	,001	36,038	144,693
pre	-111,044	109,9304	-1,010	231	,313	-327,639	105,550
post	-225,798	120,6789	-1,871	231	,063	-463,570	11,975

a. Dependent Variable: csad

b. Model: (Intercept), rmt, r2mt, pre, post