

Lampiran I
CAR dari 23 Bank Go Public Tahun 2011-2014

| No | Perusahaan | KODE | CAR | | | |
|----|---------------------------------|------|-------|-------|-------|-------|
| | | | 2011 | 2012 | 2013 | 2014 |
| 1 | PT. Bank Agroniaga | AGRO | 16.39 | 14.80 | 21.60 | 19.06 |
| 2 | PT. Bank Victoria International | BVIC | 16.21 | 18.53 | 18.45 | 18.25 |
| 3 | Bank Himpunan Saudara | SDRA | 17.37 | 17.77 | 27.91 | 21.71 |
| 4 | Bank Rakyat Indonesia | BBRI | 14.96 | 16.95 | 16.99 | 18.31 |
| 5 | Bank Permata | BNLI | 14.07 | 15.86 | 14.28 | 13.58 |
| 6 | Bank Pundi | BEKS | 12.02 | 13.27 | 11.43 | 10.05 |
| 7 | Bank Negara Indonesia | BBNI | 17.60 | 16.70 | 15.09 | 16.22 |
| 8 | Bank Mega | MEGA | 11.86 | 16.83 | 15.74 | 15.23 |
| 9 | Bank Mayapada Internasional | MAYA | 14.68 | 10.93 | 14.07 | 10.44 |
| 10 | Bank Nusantara Parahyangan | BBNP | 13.45 | 12.17 | 15.75 | 16.6 |
| 11 | Bank Mandiri | BMRI | 15.00 | 15.30 | 14.93 | 16.6 |
| 12 | Bank Internasional Indonesia | BNII | 11.95 | 13.13 | 12.81 | 15.78 |
| 13 | Bank Central Asia | BBCA | 12.70 | 14.20 | 15.70 | 16.90 |
| 14 | Bank Bukopin | BBKP | 14.33 | 18.45 | 15.12 | 14.21 |
| 15 | Bank CINB Niaga | BNGA | 13.16 | 15.16 | 15.36 | 15.58 |
| 16 | Bank Windu Kentjana | MCOR | 11.67 | 13.86 | 14.68 | 14.15 |
| 17 | Bank Bumiputera | BABP | 10.12 | 11.21 | 13.09 | 17.79 |
| 18 | Bank mutiara | BCIC | 9.41 | 10.09 | 14.03 | 13.58 |
| 19 | Bank Pan Indonesia | PNBN | 17.45 | 14.67 | 15.32 | 15.62 |
| 20 | Bank OCBC NISP | NISP | 13.75 | 16.49 | 19.28 | 18.74 |
| 21 | BPD Jawa barat dan Banten | BJBR | 18.36 | 18.11 | 16.51 | 16.39 |
| 22 | Bank Sinar Mas | BSIM | 13.98 | 18.09 | 21.82 | 18.38 |
| 23 | Bank Tabungan Negara | BBTN | 15.03 | 17.69 | 15.62 | 14.64 |

Lampiran II
NPL dari 23 Bank Go Public Tahun 2011-2014

| NO | Perusahaan | KODE | NPL | | | |
|----|------------------------------|------|------|------|------|------|
| | | | 2011 | 2012 | 2013 | 2014 |
| 1 | Bank Agroniaga | AGRO | 3.55 | 3.71 | 2.27 | 2.02 |
| 2 | Bank Victoria International | BVIC | 0.22 | 1.76 | 3.20 | 2.61 |
| 3 | Bank Himpunan Saudara | SDRA | 1.08 | 1.31 | 0.41 | 1.81 |
| 4 | Bank Rakyat Indonesia | BBRI | 2.30 | 1.78 | 1.55 | 1.69 |
| 5 | Bank Permata | BNLI | 0.55 | 0.41 | 0.31 | 0.63 |
| 6 | Bank Pundi | BEKS | 3.95 | 4.81 | 3.39 | 4.85 |
| 7 | Bank Negara Indonesia | BBNI | 0.50 | 0.80 | 0.55 | 0.39 |
| 8 | Bank Mega | MEGA | 0.98 | 2.09 | 2.17 | 2.09 |
| 9 | Bank Mayapada Internasional | MAYA | 1.51 | 2.14 | 0.64 | 1.23 |
| 10 | Bank Nusantara Parahyangan | BBNP | 0.58 | 0.58 | 0.45 | 1.41 |
| 11 | Bank Mandiri | BMRI | 0.50 | 0.50 | 0.44 | 0.37 |
| 12 | Bank Internasional Indonesia | BNII | 1.10 | 0.81 | 2.11 | 2.23 |
| 13 | Bank Central Asia | BBCA | 0.50 | 0.40 | 0.20 | 0.20 |
| 14 | Bank Bukopin | BBKP | 2.24 | 1.56 | 1.51 | 2.07 |
| 15 | Bank CINB Niaga | BNGA | 1.55 | 2.29 | 2.23 | 1.56 |
| 16 | Bank Windu Kentjana | MCOR | 1.42 | 1.44 | 1.33 | 2.43 |
| 17 | Bank Bumiputera | BABP | 6.25 | 5.78 | 4.88 | 5.88 |
| 18 | Bank mutiara | BCIC | 4.46 | 3.16 | 3.61 | 5.45 |
| 19 | Bank Pan Indonesia | PNBN | 0.92 | 0.48 | 0.75 | 0.46 |
| 20 | Bank OCBC NISP | NISP | 0.59 | 0.37 | 0.35 | 0.80 |
| 21 | BPD Jawa barat dan Banten | BJBR | 0.41 | 0.51 | 0.64 | 1.04 |
| 22 | Bank Sinar Mas | BSIM | 0.79 | 2.57 | 2.12 | 2.56 |
| 23 | Bank Tabungan Negara | BBTN | 2.23 | 3.12 | 3.04 | 2.79 |

Lampiran III
ROA dari 23 Bank Go Public Tahun 2011-2014

| NO | Perusahaan | KODE | ROA | | | |
|----|------------------------------|------|-------|------|-------|-------|
| | | | 2011 | 2012 | 2013 | 2014 |
| 1 | Bank Agroniaga | AGRO | 1.39 | 1.63 | 1.66 | 1.53 |
| 2 | Bank Victoria International | BVIC | 2.65 | 2.17 | 1.97 | 0.80 |
| 3 | Bank Himpunan Saudara | SDRA | 3.00 | 3.57 | 5.14 | 2.81 |
| 4 | Bank Rakyat Indonesia | BBRI | 4.93 | 5.15 | 5.03 | 4.74 |
| 5 | Bank Permata | BNLI | 1.66 | 1.70 | 1.55 | 1.16 |
| 6 | Bank Pundi | BEKS | -4.75 | 0.98 | 1.23 | -1.58 |
| 7 | Bank Negara Indonesia | BBNI | 2.94 | 2.92 | 3.36 | 3.49 |
| 8 | Bank Mega | MEGA | 2.29 | 2.74 | 1.14 | 1.16 |
| 9 | Bank Mayapada Internasional | MAYA | 2.07 | 2.41 | 2.53 | 1.98 |
| 10 | Bank Nusantara Parahyangan | BBNP | 2.02 | 1.57 | 1.58 | 1.32 |
| 11 | Bank Mandiri | BMRI | 3.37 | 3.55 | 3.66 | 3.57 |
| 12 | Bank Internasional Indonesia | BNII | 1.13 | 1.62 | 1.71 | 0.67 |
| 13 | Bank Central Asia | BBCA | 3.80 | 3.60 | 3.80 | 3.90 |
| 14 | Bank Bukopin | BBKP | 1.87 | 1.83 | 1.75 | 1.33 |
| 15 | Bank CINB Niaga | BNGA | 2.85 | 3.18 | 2.76 | 1.44 |
| 16 | Bank Windu Kentjana | MCOR | 0.96 | 2.04 | 1.74 | 0.79 |
| 17 | Bank Bumiputera | BABP | -1.64 | 0.09 | -0.93 | 0.82 |
| 18 | Bank mutiara | BCIC | 2.17 | 1.06 | -7.55 | -4.96 |
| 19 | Bank Pan Indonesia | PNBN | 2.02 | 1.96 | 1.85 | 1.79 |
| 20 | Bank OCBC NISP | NISP | 1.91 | 1.79 | 1.80 | 1.79 |
| 21 | BPD Jawa barat dan Banten | BJBR | 2.65 | 2.64 | 2.61 | 1.94 |
| 22 | Bank Sinar Mas | BSIM | 1.07 | 1.74 | 1.71 | 1.02 |
| 23 | Bank Tabungan Negara | BBTN | 2.03 | 1.94 | 1.79 | 1.12 |

Lampiran IV
LDR dari 23 Bank Go Public Tahun 2011-2014

| No | Nama Bank | Kode | LDR | | | |
|----|---------------------------------|------|--------|--------|--------|--------|
| | | | 2011 | 2012 | 2013 | 2014 |
| 1 | PT. Bank Agroniaga | AGRO | 65.79 | 82.48 | 87.11 | 88.49 |
| 2 | PT. Bank Victoria International | BVIC | 63.62 | 67.59 | 73.39 | 70.25 |
| 3 | Bank Himpunan Saudara | SDRA | 81.70 | 84.39 | 140.72 | 101.20 |
| 4 | Bank Rakyat Indonesia | BBRI | 76.20 | 79.85 | 88.54 | 81.68 |
| 5 | Bank Permata | BNLI | 83.06 | 89.52 | 89.24 | 89.13 |
| 6 | Bank Pundi | BEKS | 66.78 | 83.68 | 88.46 | 86.11 |
| 7 | Bank Negara Indonesia | BBNI | 70.40 | 77.50 | 87.80 | 85.30 |
| 8 | Bank Mega | MEGA | 63.75 | 52.39 | 57.41 | 68.85 |
| 9 | Bank Mayapada Internasional | MAYA | 82.10 | 80.58 | 85.61 | 81.27 |
| 10 | Bank Nusantara Parahyangan | BBNP | 85.02 | 84.94 | 84.44 | 85.19 |
| 11 | Bank Mandiri | BMRI | 74.10 | 80.10 | 82.97 | 82.02 |
| 12 | Bank Internasional Indonesia | BNII | 92.97 | 95.07 | 87.04 | 92.67 |
| 13 | Bank Central Asia | BBCA | 61.70 | 68.60 | 75.40 | 76.80 |
| 14 | Bank Bukopin | BBKP | 85.01 | 83.81 | 85.80 | 83.89 |
| 15 | Bank CINB Niaga | BNGA | 94.41 | 95.40 | 94.46 | 99.46 |
| 16 | Bank Windu Kentjana | MCOR | 79.30 | 80.22 | 82.73 | 84.03 |
| 17 | Bank Bumiputera | BABP | 84.93 | 79.48 | 80.14 | 80.35 |
| 18 | Bank mutiara | BCIC | 83.90 | 82.81 | 96.31 | 71.13 |
| 19 | Bank Pan Indonesia | PNBN | 80.36 | 88.46 | 87.71 | 90.51 |
| 20 | Bank OCBC NISP | NISP | 87.04 | 86.79 | 92.49 | 93.59 |
| 21 | BPD Jawa barat dan Banten | BJBR | 72.95 | 74.09 | 96.47 | 93.18 |
| 22 | Bank Sinar Mas | BSIM | 69.50 | 80.78 | 78.72 | 83.88 |
| 23 | Bank Tabungan Negara | BBTN | 102.57 | 100.90 | 104.42 | 108.86 |

Lampiran V
Hasil Perhitungan Ri dari 23 Bank Go Public Tahun 2011-2014

| No | Nama Bank | Ri | | | | |
|----|------------------------------|------|-------|-------|-------|-------|
| | | Kode | 2011 | 2012 | 2013 | 2014 |
| 1 | Bank Agroniaga | AGRO | 0,41 | -0,16 | 0,28 | 0,19 |
| 2 | Bank Victoria International | BVIC | 0,26 | 0,11 | -0,03 | 0,05 |
| 3 | Bank Himpunan Saudara | SDRA | 0,46 | -0,97 | -0,19 | -0,23 |
| 4 | Bank Rakyat Indonesia | BBRI | -0,20 | 0,00 | 0,04 | -0,45 |
| 5 | Bank Permata | BNLI | 0,29 | 0,04 | 0,09 | -0,17 |
| 6 | Bank Pundi | BEKS | 0,40 | 0,07 | 0,39 | 0,07 |
| 7 | Bank Negara Indonesia | BBNI | 0,07 | 0,04 | 0,00 | -0,42 |
| 8 | Bank Mega | MEGA | -0,07 | 0,05 | 0,74 | 0,03 |
| 9 | Bank Mayapada Internasional | MAYA | 0,35 | -0,68 | 0,76 | 0,46 |
| 10 | Bank Nusantara Parahyangan | BBNP | -0,05 | 0,00 | -0,12 | -0,40 |
| 11 | Bank Mandiri | BMRI | 0,01 | -0,16 | 0,09 | -0,30 |
| 12 | Bank Internasional Indonesia | BNII | 0,66 | 0,05 | 0,28 | 0,43 |
| 13 | Bank Central Asia | BBCA | -0,19 | -0,11 | -0,02 | -0,30 |
| 14 | Bank Bukopin | BBKP | 0,23 | -0,05 | 0,08 | -0,17 |
| 15 | Bank CINB Niaga | BNGA | 0,52 | 0,13 | 0,22 | 0,11 |
| 16 | Bank Windu Kentjana | MCOR | -0,20 | 0,21 | 0,44 | -0,44 |
| 17 | Bank Bumiputera | BABP | 0,29 | -0,41 | 0,35 | 0,50 |
| 18 | Bank mutiara | BCIC | 0,00 | 0,00 | 0,00 | 0,00 |
| 19 | Bank Pan Indonesia | PNBN | 0,46 | 0,24 | 0,04 | -0,52 |
| 20 | Bank OCBC NISP | NISP | 0,50 | -0,32 | 0,26 | -0,09 |
| 21 | BPD Jawa barat dan Banten | BJBR | 0,55 | -0,12 | 0,26 | 0,23 |
| 22 | Bank Sinar Mas | BSIM | 0,44 | 0,20 | -0,05 | -0,32 |
| 23 | Bank Tabungan Negara | BBTN | 0,42 | -0,14 | 0,57 | -0,28 |

Lampiran VI
Hasil Perhitungan ARTahun 2011-2014

| No | Nama Bank | Kode | AR | | | |
|----|------------------------------|------|-------|-------|-------|-------|
| | | | 2011 | 2012 | 2013 | 2014 |
| 1 | Bank Agroniaga | AGRO | 0,43 | -0,05 | 0,25 | 0,38 |
| 2 | Bank Victoria International | BVIC | 0,28 | -0,23 | -0,06 | 0,24 |
| 3 | Bank Himpunan Saudara | SDRA | 0,47 | -0,86 | -0,21 | -0,03 |
| 4 | Bank Rakyat Indonesia | BBRI | -0,19 | 0,11 | 0,01 | -0,25 |
| 5 | Bank Permata | BNLI | -0,19 | 0,15 | 0,07 | 0,03 |
| 6 | Bank Pundi | BEKS | 0,42 | 0,19 | 0,36 | 0,27 |
| 7 | Bank Negara Indonesia | BBNI | 0,09 | 0,15 | -0,02 | -0,22 |
| 8 | Bank Mega | MEGA | -0,06 | 0,17 | 0,71 | 0,23 |
| 9 | Bank Mayapada Internasional | MAYA | 0,37 | -0,57 | 0,73 | 0,66 |
| 10 | Bank Nusantara Parahyangan | BBNP | -0,04 | 0,11 | -0,15 | -0,20 |
| 11 | Bank Mandiri | BMRI | 0,03 | -0,05 | 0,07 | -0,11 |
| 12 | Bank Internasional Indonesia | BNII | 0,67 | 0,16 | 0,26 | 0,63 |
| 13 | Bank Central Asia | BBCA | -0,18 | 0,01 | -0,04 | -0,10 |
| 14 | Bank Bukopin | BBKP | 0,25 | 0,07 | 0,06 | 0,02 |
| 15 | Bank CINB Niaga | BNGA | 0,54 | 0,24 | 0,76 | 0,31 |
| 16 | Bank Windu Kentjana | MCOR | -0,19 | 0,32 | 0,41 | -0,24 |
| 17 | Bank Bumiputera | BABP | 0,30 | -0,30 | 0,33 | 0,69 |
| 18 | Bank mutiara | BCIC | 0,01 | 0,11 | -0,02 | 0,20 |
| 19 | Bank Pan Indonesia | PNBN | 0,47 | 0,36 | 0,01 | -0,32 |
| 20 | Bank OCBC NISP | NISP | 0,51 | -0,21 | 0,23 | 0,11 |
| 21 | BPD Jawa barat dan Banten | BJBR | 0,56 | -0,01 | 0,24 | 0,43 |
| 22 | Bank Sinar Mas | BSIM | 0,45 | 0,57 | -0,07 | -0,12 |
| 23 | Bank Tabungan Negara | BBTN | 0,43 | -0,03 | 0,54 | -0,08 |

Lampiran VII
Hasil Perhitungan Rm dari 23 Bank Go Public Tahun 2011-2014

| Bulan | IHSG | Rm | Bulan | IHSG | Rm |
|-----------------|---------------|--------------|-----------------|-------------|--------------|
| Des-10 | 3703,512 | | | | |
| Jan-11 | 3409,167 | 0,09 | Jan-12 | 3941,693 | -0,03 |
| Feb-11 | 3470,348 | -0,02 | Feb-12 | 3985,21 | -0,01 |
| Mar-11 | 3678,674 | -0,06 | Mar-12 | 4121,551 | -0,03 |
| Apr-11 | 3819,618 | -0,04 | Apr-12 | 4180,732 | -0,01 |
| Mei-11 | 3836,967 | 0,00 | Mei-12 | 3832,824 | 0,09 |
| Jun-11 | 3888,569 | -0,01 | Jun-12 | 3955,577 | -0,03 |
| Jul-11 | 4130,8 | -0,06 | Jul-12 | 4142,337 | -0,05 |
| Agust-11 | 3841,731 | 0,08 | Agust-12 | 4060,331 | 0,02 |
| Sep-11 | 3549,032 | 0,08 | Sep-12 | 4262,561 | -0,05 |
| Okt-11 | 3790,847 | -0,06 | Okt-12 | 4350,291 | -0,02 |
| Nop-11 | 3715,08 | 0,02 | Nop-12 | 4276,141 | 0,02 |
| Des-11 | 3821,992 | -0,03 | Des-12 | 4316,687 | -0,01 |
| | Jumlah | -0,01 | | | -0,11 |

| Bulan | IHSG | Rm | Bulan | IHSG | Rm |
|-----------------|-------------|-------------|-----------------|-------------|--------------|
| | | | | | |
| Jan-13 | 4453,703 | -0,03 | Jan-14 | 4418,757 | -0,03 |
| Feb-13 | 4795,789 | -0,07 | Feb-14 | 4620,216 | -0,04 |
| Mar-13 | 4940,986 | -0,03 | Mar-14 | 4768,277 | -0,03 |
| Apr-13 | 5034,071 | -0,02 | Apr-14 | 4840,146 | -0,01 |
| Mei-13 | 5068,628 | -0,01 | Mei-14 | 4893,908 | -0,01 |
| Jun-13 | 4818,895 | 0,05 | Jun-14 | 4878,582 | 0,00 |
| Jul-13 | 4610,377 | 0,05 | Jul-14 | 5088,802 | -0,04 |
| Agust-13 | 4195,089 | 0,10 | Agust-14 | 5136,863 | -0,01 |
| Sep-13 | 4316,176 | -0,03 | Sep-14 | 5137,579 | 0,00 |
| Okt-13 | 4510,631 | -0,04 | Okt-14 | 5089,547 | 0,01 |
| Nop-13 | 4256,436 | 0,06 | Nop-14 | 5149,888 | -0,01 |
| Des-13 | 4274,177 | 0,00 | Des-14 | 5226,947 | -0,01 |
| | | 0,02 | | | -0,20 |

Lampiran VIII
Output Statistik Dengan Menggunakan Program SPSS 16

Output Hasil Uji Statistik Deskriptif

Descriptive Statistics

| | N | Minimum | Maximum | Mean | Std. Deviation |
|--------------------|----|---------|---------|---------|----------------|
| AbnormalReturn | 92 | -.86 | .76 | .1396 | .30118 |
| CAR | 92 | 9.41 | 27.91 | 15.4258 | 2.90611 |
| NPL | 92 | .20 | 6.25 | 1.7965 | 1.45621 |
| ROA | 92 | -7.55 | 5.15 | 1.8347 | 1.88227 |
| LDR | 92 | 52.39 | 140.72 | 83.6066 | 11.90154 |
| Valid N (listwise) | 92 | | | | |

Output Hasil Uji Regresi Linear Berganda

Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|--------------|-----------------------------|------------|---------------------------|--------|------|
| | B | Std. Error | Beta | | |
| 1 (Constant) | .220 | .268 | | .820 | .415 |
| CAR | -.005 | .012 | -.046 | -.392 | .696 |
| NPL | .009 | .027 | .045 | .345 | .731 |
| ROA | -.025 | .021 | -.155 | -1.168 | .246 |
| LDR | .000 | .003 | .010 | .094 | .925 |

a. Dependent Variable: AbnormalReturn

Lampiran X
Output Hasil Uji Multikolinearitas

Coefficients^a

| Model | Collinearity Statistics | |
|--------------|-------------------------|-------|
| | Tolerance | VIF |
| 1 (Constant) | | |
| CAR | .816 | 1.225 |
| NPL | .660 | 1.516 |
| ROA | .626 | 1.597 |
| LDR | .940 | 1.064 |

a. Dependent Variable: AbnormalReturn

Output Hasil
Uji
Autokorelasi

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .205 ^a | .042 | -.002 | .30151 | 1.982 |

a. Predictors: (Constant), LDR, NPL, CAR, ROA

b. Dependent Variable: AbnormalReturn

Output Hasil Uji Heterokedastisitas

Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|--------------|-----------------------------|------------|---------------------------|-------|------|
| | B | Std. Error | Beta | | |
| 1 (Constant) | .195 | .164 | | 1.189 | .238 |
| CAR | -.002 | .007 | -.039 | -.329 | .743 |
| NPL | .003 | .016 | .027 | .208 | .836 |
| ROA | .002 | .013 | .022 | .162 | .872 |
| LDR | .001 | .002 | .051 | .462 | .645 |

a. Dependent Variable: RES2

Lampiran X1

Output Hasil Uji F

ANOVA^b

| Model | Sum of Squares | df | Mean Square | F | Sig. |
|--------------|----------------|----|-------------|------|-------------------|
| 1 Regression | .345 | 4 | .086 | .950 | .439 ^a |
| Residual | 7.909 | 87 | .091 | | |
| Total | 8.254 | 91 | | | |

a. Predictors: (Constant), LDR, NPL, CAR, ROA

Output Hasil Uji T

Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|--------------|-----------------------------|------------|---------------------------|--------|------|
| | B | Std. Error | Beta | | |
| 1 (Constant) | .220 | .268 | | .820 | .415 |
| CAR | -.005 | .012 | -.046 | -.392 | .696 |
| NPL | .009 | .027 | .045 | .345 | .731 |
| ROA | -.025 | .021 | -.155 | -1.168 | .246 |
| LDR | .000 | .003 | .010 | .094 | .925 |

a. Dependent Variable: AbnormalReturn

Hasil Uji Koefisien Determinasi

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .205 ^a | .042 | -.002 | .30151 | 1.982 |

a. Predictors: (Constant), LDR, NPL, CAR, ROA

b. Dependent Variable: AbnormalReturn