LAMPIRAN

LAMPIRAN I

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Maharani, D. A., Arofah, A. A., & Sari, K. C. (2022). Corporate Governance Terhadap Cumulative Abnormal Return. *J-LEE-Journal of Law, English, and Economics*, *4*(1), 242-242.

Muktiana, H., Erlinda, D. N., & Triyandari, N. N. (2023). Pentingnya Laporan Keuangan Dalam Menilai Kinerja Keuangan Pada Perusahaan. In *Prosiding Seminar Nasional Hukum, Bisnis, Sains Dan Teknologi* (Vol. 3, No. 1, pp. 16-24).

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LAMPIRAN II

Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CAR	63	-.82618	.90323	-.1466457	.30696561
UE	63	-.84578	3.88333	.3245186	.79323106
DAR	63	.12177	.89887	.6998440	.20693939
UExDAR	63	-.52633	2.79947	.2227154	.54592378
Valid N (listwise)	63				

Normalitas

One-Sample Kolmogorov-Smirnov Test

			Unstandardized Residual
N			63
Normal Parameters[a,b]	Mean		.0000000
	Std. Deviation		.30441235
Most Extreme Differences	Absolute		.104
	Positive		.104
	Negative		-.071
Test Statistic			.104
Asymp. Sig. (2-tailed)[c]			.085
Monte Carlo Sig. (2-tailed)[d]	Sig.		.081
	99% Confidence Interval	Lower Bound	.074
		Upper Bound	.088

a. Test distribution is Normal.
b. Calculated from data.
c. Lilliefors Significance Correction.
d. Lilliefors' method based on 10000 Monte Carlo samples with starting seed 2000000.

Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.129[a]	.017	.033	.31205569	1.040

a. Predictors: (Constant), UExDAR, DAR, UE
b. Dependent Variable: CAR

Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.	Collinearity Statistics Tolerance	Collinearity Statistics VIF
1	(Constant)	-.116	.150		-.776	.441		
	UE	.264	.319	.683	.829	.011	.025	40.730
	DAR	-.043	.205	-.029	-.211	.834	.869	1.150
	UExDAR	-.385	.463	-.685	-.831	.409	.025	40.746

a. Dependent Variable: CAR

Heteroskedastisitas (Uji Glejser)

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	.580	.283		2.048	.045
	UE	-.150	.389	-.050	-.386	.701
	DAR	-.139	.262	-.069	-.532	.597
	UExDAR	.001	.003	.072	.552	.583

a. Dependent Variable: ABRES

R2

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.129[a]	.017	.033	.31205569

a. Predictors: (Constant), UExDAR, DAR, UE

Uji F

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.097	3	.032	.331	.003[b]
	Residual	5.745	59	.097		
	Total	5.842	62			

a. Dependent Variable: CAR
b. Predictors: (Constant), UExDAR, DAR, UE

Uji t

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	-.116	.150		-.776	.441
	UE	.264	.319	.683	.829	.011
	DAR	-.043	.205	-.029	-.211	.834
	UExDAR	-.385	.463	-.685	-.831	.409

a. Dependent Variable: CAR

LAMPIRAN III

No	KODE	Nama Perusahaan
1	AGRS	Bank IBK Indonesia Tbk.
2	ARTO	Bank Jago Tbk.
3	BABP	Bank MNC Internasional Tbk.
4	BBCA	Bank Central Asia Tbk.
5	BBMD	Bank Mestika Dharma Tbk.
6	BBSI	Krom Bank Indonesia Tbk.
7	BBTN	Bank Tabungan Negara Tbk.
8	BGTG	Bank Ganesha Tbk.
9	BJTM	Bank Pembangunan Daerah Jatim
10	BMRI	Bank Mandiri (Persero) Tbk.
11	BNBA	Bank Bumi Artha Tbk.
12	BRIS	Bank Syariah Indonesia Tbk.
13	BSIM	Bank Sinarmas Tbk.
14	BTPS	Bank BTPN Syariah Tbk.
15	BVIC	Bank Victoria Internasional Tbk.
16	DNAR	Bank Oke Indonesia Tbk.
17	MASB	Bank Multiarta Sentosa Tbk.
18	MAYA	Bank Mayapada Internasional Tbk.
19	MCOR	Bank China Construction Bank Indonesia Tbk.
20	NOBU	Bank Nationalnobu Tbk.
21	PNBN	Bank PAN Indonesia Tbk.