LAMPIRAN I

ADES						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	
22 Des ' 00	2300	0	0	0	0	0
31 Jan ' 01	1950	-0,15217	14,74%	0,02232	-0,29957	-0,12508
28 Feb ' 01	1775	-0,08974	14,79%	0,006317	-0,23764	-0,141583
30 Mar ' 01	1150	-0,35211	15,58%	-0,11032	-0,50791	-0,26612
30 Apr ' 01	975	-0,15217	16,09%	-0,05988	-0,31307	-0,22078
31 Mei ' 01	1650	0,6923	16,33%	0,13296	0,529	-0,03034
29 Jun ' 01	1500	-0,0909	16,65%	0,07824	-0,2574	-0,08826
31 Jul ' 01	1350	-0,1	17,17%	0,01476	-0,2717	-0,15694
31 Agst ' 01	1525	0,12962	17,67%	-0,0192	-0,04708	-0,1959
28 Sept ' 01	1300	-0,14754	17,57%	-0,09889	-0,32324	-0,27459
31 Okt ' 01	1250	-0,03846	17,58%	-0,02227	-0,21426	-0,19807
30 Nov ' 01	1175	-0,06	17,60%	-0,00893	-0,236	-0,18493
28 Des ' 01	1125	-0,04255	17,62%	0,03083	-0,21875	-0,14537
TOTAL		-0,40372			-2,39762	-2,027963

AQUA						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	14000	0	0	0	0	0
31 Jan ' 01	10500	-0,25	14,74%	0,02232	-0,3974	-0,12508
28 Feb ' 01	12000	0,14285	14,79%	0,006317	-0,00505	-0,141583
30 Mar ' 01	15000	0,25	15,58%	-0,11032	0,0942	-0,26612
30 Apr ' 01	15000	0	16,09%	-0,05988	-0,1609	-0,22078
31 Mei ' 01	13000	-0,13333	16,33%	0,13296	-0,29663	-0,03034
29 Jun ' 01	14200	0,092307	16,65%	0,07824	-0,074193	-0,08826
31 Jul ' 01	15200	0,07042	17,17%	0,01476	-0,10128	-0,15694
31 Agst ' 01	15800	0,03947	17,67%	-0,0192	-0,13723	-0,1959
28 Sept ' 01	15500	-0,018987	17,57%	-0,09889	-0,194687	-0,27459
31 Okt ' 01	18000	0,16129	17,58%	-0,02227	-0,01451	-0,19807
30 Nov ' 01	30000	0,66666	17,60%	-0,00893	0,49066	-0,18493
28 Des ' 01	35000	0,16666	17,62%	0,03083	-0,00954	-0,14537
TOTAL		1,18734			-0,80656	-2,027963

AISA						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	300	0	0	0	0	0
31 Jan ' 01	300	0	14,74%	0,02232	-0,1474	-0,12508
28 Feb ' 01	300	0	14,79%	0,006317	-0,1479	-0,141583
30 Mar ' 01	300	0	15,58%	-0,11032	-0,1558	-0,26612
30 Apr ' 01	250	-0,16666	16,09%	-0,05988	-0,32756	-0,22078
31 Mei ' 01	240	-0,04	16,33%	0,13296	-0,2033	-0,03034
29 Jun ' 01	200	-0,16666	16,65%	0,07824	-0,33316	-0,08826
31 Jul ' 01	250	0,25	17,17%	0,01476	0,0783	-0,15694
31 Agst ' 01	200	-0,2	17,67%	-0,0192	-0,3767	-0,1959
28 Sept ' 01	200	0	17,57%	-0,09889	-0,1757	-0,27459
31 Okt ' 01	190	-0,05	17,58%	-0,02227	-0,2258	-0,19807
30 Nov ' 01	200	0,05263	17,60%	-0,00893	-0,12337	-0,18493
28 Des ' 01	160	-0,2	17,62%	0,03083	-0,3762	-0,14537
TOTAL		-0,52069			-2,51459	-2,027963

CEKA						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	
22 Des ' 00	345	0	0	0	0	0
31 Jan ' 01	270	-0,21739	14,74%	0,02232	-0,36479	-0,12508
28 Feb ' 01	320	0,18518	14,79%	0,006317	0,03728	-0,141583
30 Mar ' 01	275	-0,14062	15,58%	-0,11032	-0,29642	-0,26612
30 Apr ' 01	200	-0,27272	16,09%	-0,05988	-0,43362	-0,22078
31 Mei ' 01	265	0,325	16,33%	0,13296	0,1617	-0,03034
29 Jun ' 01	270	0,018867	16,65%	0,07824	-0,147633	-0,08826
31 Jul ' 01	270	0	17,17%	0,01476	-0,1717	-0,15694
31 Agst ' 01	255	-0,05555	17,67%	-0,0192	-0,23225	-0,1959
28 Sept ' 01	210	-0,17647	17,57%	-0,09889	-0,35217	-0,27459
31 Okt ' 01	195	-0,07142	17,58%	-0,02227	-0,24722	-0,19807
30 Nov ' 01	180	-0,07692	17,60%	-0,00893	-0,25292	-0,18493
28 Des ' 01	160	-0,11111	17,62%	0,03083	-0,28731	-0,14537
TOTAL		-0,593153			-2,587053	-2,027963

DAVO						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	285	0	0	0	0	0
31 Jan ' 01	285	0	14,74%	0,02232	-0,1474	-0,12508
28 Feb ' 01	285	0	14,79%	0,006317	-0,1479	-0,141583
30 Mar ' 01	150	-0,47368	15,58%	-0,11032	-0,62948	-0,26612
30 Apr ' 01	225	0,5	16,09%	-0,05988	0,3391	-0,22078
31 Mei ' 01	245	0,08888	16,33%	0,13296	-0,07442	-0,03034
29 Jun ' 01	155	-0,36734	16,65%	0,07824	-0,53384	-0,08826
31 Jul ' 01	200	0,29032	17,17%	0,01476	0,11862	-0,15694
31 Agst ' 01	410	1,05	17,67%	-0,0192	0,8733	-0,1959
28 Sept ' 01	575	0,40243	17,57%	-0,09889	0,22673	-0,27459
31 Okt ' 01	550	-0,04347	17,58%	-0,02227	-0,21927	-0,19807
30 Nov ' 01	500	-0,090909	17,60%	-0,00893	-0,266909	-0,18493
28 Des ' 01	525	0,05	17,62%	0,03083	-0,1262	-0,14537
TOTAL		1,406231			-0,587669	-2,027963

DLTA						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	7400	0	0	0	0	0
31 Jan ' 01	8000	0,08108	14,74%	0,02232	-0,06632	-0,12508
28 Feb ' 01	8450	0,05625	14,79%	0,006317	-0,09165	-0,141583
30 Mar ' 01	8450	0	15,58%	-0,11032	-0,1558	-0,26612
30 Apr ' 01	8000	-0,05325	16,09%	-0,05988	-0,21415	-0,22078
31 Mei ' 01	8000	0	16,33%	0,13296	-0,1633	-0,03034
29 Jun ' 01	8000	0	16,65%	0,07824	-0,1665	-0,08826
31 Jul ' 01	8000	0	17,17%	0,01476	-0,1717	-0,15694
31 Agst ' 01	8000	0	17,67%	-0,0192	-0,1767	-0,1959
28 Sept ' 01	7600	-0,05	17,57%	-0,09889	-0,2257	-0,27459
31 Okt ' 01	7600	0	17,58%	-0,02227	-0,1758	-0,19807
30 Nov ' 01	7600	0	17,60%	-0,00893	-0,176	-0,18493
28 Des ' 01	7600	0	17,62%	0,03083	-0,1762	-0,14537
TOTAL		0,03408			-1,95982	-2,027963

MYOR						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	
22 Des ' 00	550	0	0	0	0	0
31 Jan ' 01	650	0,18181	14,74%	0,02232	0,03441	-0,12508
28 Feb ' 01	575	-0,11538	14,79%	0,006317	-0,26328	-0,141583
30 Mar ' 01	470	-0,1826	15,58%	-0,11032	-0,3384	-0,26612
30 Apr ' 01	425	-0,09574	16,09%	-0,05988	-0,25664	-0,22078
31 Mei ' 01	465	0,09411	16,33%	0,13296	-0,06919	-0,03034
29 Jun ' 01	475	0,021505	16,65%	0,07824	-0,144995	-0,08826
31 Jul ' 01	525	0,10526	17,17%	0,01476	-0,06644	-0,15694
31 Agst ' 01	525	0	17,67%	-0,0192	-0,1767	-0,1959
28 Sept ' 01	400	-0,23809	17,57%	-0,09889	-0,41379	-0,27459
31 Okt ' 01	360	-0,1	17,58%	-0,02227	-0,2758	-0,19807
30 Nov ' 01	305	-0,15277	17,60%	-0,00893	-0,32877	-0,18493
28 Des ' 01	320	0,04918	17,62%	0,03083	-0,12702	-0,14537
TOTAL		-0,432715			-2,426615	-2,027963

MWON						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	1175	0	0	0	0	0
31 Jan ' 01	1175	0	14,74%	0,02232	-0,1474	-0,12508
28 Feb ' 01	1175	0	14,79%	0,006317	-0,1479	-0,141583
30 Mar ' 01	1175	0	15,58%	-0,11032	-0,1558	-0,26612
30 Apr ' 01	1175	0	16,09%	-0,05988	-0,1609	-0,22078
31 Mei ' 01	1175	0	16,33%	0,13296	-0,1633	-0,03034
29 Jun ' 01	1175	0	16,65%	0,07824	-0,1665	-0,08826
31 Jul ' 01	1250	0,06382	17,17%	0,01476	-0,10788	-0,15694
31 Agst ' 01	1050	-0,16	17,67%	-0,0192	-0,3367	-0,1959
28 Sept ' 01	925	-0,11904	17,57%	-0,09889	-0,29474	-0,27459
31 Okt ' 01	925	0	17,58%	-0,02227	-0,1758	-0,19807
30 Nov ' 01	925	0	17,60%	-0,00893	-0,176	-0,18493
28 Des ' 01	925	0	17,62%	0,03083	-0,1762	-0,14537
TOTAL		-0,21522			-2,20912	-2,027963

PSDN						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	160	0	0	0	0	0
31 Jan ' 01	170	0,0625	14,74%	0,02232	-0,0849	-0,12508
28 Feb ' 01	110	-0,35294	14,79%	0,006317	-0,50084	-0,141583
30 Mar ' 01	100	-0,090909	15,58%	-0,11032	-0,246709	-0,26612
30 Apr ' 01	85	-0,15	16,09%	-0,05988	-0,3109	-0,22078
31 Mei ' 01	95	0,11764	16,33%	0,13296	-0,04566	-0,03034
29 Jun ' 01	65	-0,31578	16,65%	0,07824	-0,48228	-0,08826
31 Jul ' 01	150	1,30769	17,17%	0,01476	1,13599	-0,15694
31 Agst ' 01	115	-0,23333	17,67%	-0,0192	-0,41003	-0,1959
28 Sept ' 01	90	-0,21739	17,57%	-0,09889	-0,39309	-0,27459
31 Okt ' 01	90	0	17,58%	-0,02227	-0,1758	-0,19807
30 Nov ' 01	90	0	17,60%	-0,00893	-0,176	-0,18493
28 Des ' 01	95	0,05555	17,62%	0,03083	-0,12065	-0,14537
TOTAL		0,183031			-1,810869	-2,027963

SHDA						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	[illegible]
22 Des ' 00	4500	0	0	0	0	0
31 Jan ' 01	4500	0	14,74%	0,02232	-0,1474	-0,12508
28 Feb ' 01	4700	0,04444	14,79%	0,006317	-0,10346	-0,141583
30 Mar ' 01	5200	0,10638	15,58%	-0,11032	-0,04942	-0,26612
30 Apr ' 01	5200	0	16,09%	-0,05988	-0,1609	-0,22078
31 Mei ' 01	5200	0	16,33%	0,13296	-0,1633	-0,03034
29 Jun ' 01	8800	0,6923	16,65%	0,07824	0,5258	-0,08826
31 Jul ' 01	9100	0,0340909	17,17%	0,01476	-0,137609	-0,15694
31 Agst ' 01	9500	0,04395	17,67%	-0,0192	-0,13275	-0,1959
28 Sept ' 01	9400	-0,01052	17,57%	-0,09889	-0,18622	-0,27459
31 Okt ' 01	9400	0	17,58%	-0,02227	-0,1758	-0,19807
30 Nov ' 01	9000	-0,04255	17,60%	-0,00893	-0,21855	-0,18493
28 Des ' 01	9250	0,02777	17,62%	0,03083	-0,14843	-0,14537
TOTAL		0,8958609			-1,098039	-2,027963

SKLT						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	550	0	0	0	0	0
31 Jan ' 01	550	0	14,74%	0,02232	-0,1474	-0,12508
28 Feb ' 01	1100	1	14,79%	0,006317	0,8521	-0,141583
30 Mar ' 01	1025	-0,06818	15,58%	-0,11032	-0,22398	-0,26612
30 Apr ' 01	1025	0	16,09%	-0,05988	-0,1609	-0,22078
31 Mei ' 01	1025	0	16,33%	0,13296	-0,1633	-0,03034
29 Jun ' 01	1025	0	16,65%	0,07824	-0,1665	-0,08826
31 Jul ' 01	600	-0,41463	17,17%	0,01476	-0,58633	-0,15694
31 Agst ' 01	400	-0,33333	17,67%	-0,0192	-0,51003	-0,1959
28 Sept ' 01	400	0	17,57%	-0,09889	-0,1757	-0,27459
31 Okt ' 01	400	0	17,58%	-0,02227	-0,1758	-0,19807
30 Nov ' 01	400	0	17,60%	-0,00893	-0,176	-0,18493
28 Des ' 01	400	0	17,62%	0,03083	-0,1762	-0,14537
TOTAL		0,18386			-1,81004	-2,027963

STTP						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	1450	0	0	0	0	0
31 Jan ' 01	1325	-0,086206	14,74%	0,02232	-0,233606	-0,12508
28 Feb ' 01	1100	-0,16981	14,79%	0,006317	-0,31771	-0,141583
30 Mar ' 01	1075	-0,02272	15,58%	-0,11032	-0,17852	-0,26612
30 Apr ' 01	975	-0,09302	16,09%	-0,05988	-0,25392	-0,22078
31 Mei ' 01	1150	0,17948	16,33%	0,13296	0,01618	-0,03034
29 Jun ' 01	1125	-0,02173	16,65%	0,07824	-0,18823	-0,08826
31 Jul ' 01	1300	0,15555	17,17%	0,01476	-0,01615	-0,15694
31 Agst ' 01	1375	0,05769	17,67%	-0,0192	-0,11901	-0,1959
28 Sept ' 01	1350	-0,01818	17,57%	-0,09889	-0,19388	-0,27459
31 Okt ' 01	1250	-0,07407	17,58%	-0,02227	-0,24987	-0,19807
30 Nov ' 01	1300	0,04	17,60%	-0,00893	-0,136	-0,18493
28 Des ' 01	270	-0,792307	17,62%	0,03083	-0,968507	-0,14537
TOTAL		-0,845323			-2,839223	-2,027963

SMART						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	
22 Des ' 00	2800	0	0	0	0	0
31 Jan ' 01	1300	-0,53571	14,74%	0,02232	-0,68311	-0,12508
28 Feb ' 01	200	0,53846	14,79%	0,006317	0,39056	-0,141583
30 Mar ' 01	1100	-0,45	15,58%	-0,11032	-0,6058	-0,26612
30 Apr ' 01	1225	0,11363	16,09%	-0,05988	-0,04727	-0,22078
31 Mei ' 01	1000	-0,18367	16,33%	0,13296	-0,34697	-0,03034
29 Jun ' 01	900	-0,1	16,65%	0,07824	-0,2665	-0,08826
31 Jul ' 01	850	-0,05555	17,17%	0,01476	-0,22725	-0,15694
31 Agst ' 01	925	0,08823	17,67%	-0,0192	-0,08847	-0,1959
28 Sept ' 01	800	-0,13513	17,57%	-0,09889	-0,31083	-0,27459
31 Okt ' 01	675	-0,15625	17,58%	-0,02227	-0,33205	-0,19807
30 Nov ' 01	700	0,03703	17,60%	-0,00893	-0,13897	-0,18493
28 Des ' 01	800	0,14285	17,62%	0,03083	-0,03335	-0,14537
TOTAL		-0,69611			-2,69001	-2,027963

SUBA						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	180	0	0	0	0	0
31 Jan ' 01	100	-0,44444	14,74%	0,02232	-0,59184	-0,12508
28 Feb ' 01	65	-0,35	14,79%	0,006317	-0,4979	-0,141583
30 Mar ' 01	60	-0,07692	15,58%	-0,11032	-0,23272	-0,26612
30 Apr ' 01	45	-0,25	16,09%	-0,05988	-0,4109	-0,22078
31 Mei ' 01	50	0,11111	16,33%	0,13296	-0,05219	-0,03034
29 Jun ' 01	50	0	16,65%	0,07824	-0,1665	-0,08826
31 Jul ' 01	50	0	17,17%	0,01476	-0,1717	-0,15694
31 Agst ' 01	45	-0,1	17,67%	-0,0192	-0,2767	-0,1959
28 Sept ' 01	40	-0,11111	17,57%	-0,09889	-0,28681	-0,27459
31 Okt ' 01	35	-0,125	17,58%	-0,02227	-0,3008	-0,19807
30 Nov ' 01	30	-0,14285	17,60%	-0,00893	-0,31885	-0,18493
28 Des ' 01	30	0	17,62%	0,03083	-0,1762	-0,14537
TOTAL		-1,48921			-3,48311	-2,027963

TBLA						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	1850	0	0	0	0	0
31 Jan ' 01	1650	0,108108	14,74%	0,02232	-0,039292	-0,12508
28 Feb ' 01	1600	-0,030303	14,79%	0,006317	-0,178203	-0,141583
30 Mar ' 01	1350	-0,15625	15,58%	-0,11032	-0,31205	-0,26612
30 Apr ' 01	900	-0,33333	16,09%	-0,05988	-0,49423	-0,22078
31 Mei ' 01	1125	0,25	16,33%	0,13296	0,0867	-0,03034
29 Jun ' 01	1250	0,11111	16,65%	0,07824	-0,05539	-0,08826
31 Jul ' 01	1400	0,12	17,17%	0,01476	-0,0517	-0,15694
31 Agst ' 01	1400	0	17,67%	-0,0192	-0,1767	-0,1959
28 Sept ' 01	1200	-0,14285	17,57%	-0,09889	-0,31855	-0,27459
31 Okt ' 01	325	-0,72916	17,58%	-0,02227	-0,90496	-0,19807
30 Nov ' 01	300	-0,07692	17,60%	-0,00893	-0,25292	-0,18493
28 Des ' 01	360	0,2	17,62%	0,03083	0,0238	-0,14537
TOTAL		-0,679595			-2,673495	-2,027963

ULTJ						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	
22 Des ' 00	1175	0	0	0	0	0
31 Jan ' 01	275	-0,76595	14,74%	0,02232	-0,91335	-0,12508
28 Feb ' 01	245	-0,10909	14,79%	0,006317	-0,25699	-0,141583
30 Mar ' 01	205	-0,16326	15,58%	-0,11032	-0,31906	-0,26612
30 Apr ' 01	280	0,36585	16,09%	-0,05988	0,20495	-0,22078
31 Mei ' 01	875	2,125	16,33%	0,13296	1,9617	-0,03034
29 Jun ' 01	650	-0,25714	16,65%	0,07824	-0,42364	-0,08826
31 Jul ' 01	675	0,125	17,17%	0,01476	-0,0467	-0,15694
31 Agst ' 01	850	0,25925	17,67%	-0,0192	0,08255	-0,1959
28 Sept ' 01	725	-0,14705	17,57%	-0,09889	-0,32275	-0,27459
31 Okt ' 01	700	-0,03448	17,58%	-0,02227	-0,21028	-0,19807
30 Nov ' 01	675	-0,03571	17,60%	-0,00893	-0,21171	-0,18493
28 Des ' 01	700	0,03703	17,62%	0,03083	-0,13917	-0,14537
TOTAL		1,39945			-0,59445	-2,027963

INDF						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	775	0	0	0	0	0
31 Jan ' 01	900	0,161290	14,74%	0,02232	0,01389	-0,12508
28 Feb ' 01	925	0,027778	14,79%	0,006317	-0,120122	-0,141583
30 Mar ' 01	850	-0,081081	15,58%	-0,11032	-0,236881	-0,26612
30 Apr ' 01	750	-0,117647	16,09%	-0,05988	-0,278547	-0,22078
31 Mei ' 01	800	0,066667	16,33%	0,13296	-0,096633	-0,03034
29 Jun ' 01	850	0,062500	16,65%	0,07824	-0,104	-0,08826
31 Jul ' 01	850	0	17,17%	0,01476	-0,1717	-0,15694
31 Agst ' 01	800	-0,058824	17,67%	-0,0192	-0,235524	-0,1959
28 Sept ' 01	725	-0,093750	17,57%	-0,09889	-0,26945	-0,27459
31 Okt ' 01	675	-0,068966	17,58%	-0,02227	-0,244766	-0,19807
30 Nov ' 01	625	-0,074074	17,60%	-0,00893	-0,250074	-0,18493
28 Des ' 01	625	0	17,62%	0,03083	-0,1762	-0,14537
TOTAL		-0,17611			-2,170006	-2,027963

MLBI						
Day Trading	Closing Price	Ri	Rf	Rm	Ri-Rf	Rm-Rf
22 Des ' 00	34000	0	0	0	0	0
31 Jan ' 01	22100	-0,35	14,74%	0,02232	-0,4974	-0,12508
28 Feb ' 01	24000	0,085973	14,79%	0,006317	-0,061927	-0,141583
30 Mar ' 01	34000	0,416667	15,58%	-0,11032	0,260867	-0,26612
30 Apr ' 01	34000	0	16,09%	-0,05988	-0,1609	-0,22078
31 Mei ' 01	27000	-0,205882	16,33%	0,13296	-0,369182	-0,03034
29 Jun ' 01	24000	-0,111111	16,65%	0,07824	-0,277611	-0,08826
31 Jul ' 01	20000	-0,166667	17,17%	0,01476	-0,338367	-0,15694
31 Agst ' 01	20500	0,025000	17,67%	-0,0192	-0,1517	-0,1959
28 Sept ' 01	20500	0	17,57%	-0,09889	-0,1757	-0,27459
31 Okt ' 01	23000	0,121951	17,58%	-0,02227	-0,053849	-0,19807
30 Nov ' 01	23000	0	17,60%	-0,00893	-0,176	-0,18493
28 Des ' 01	21000	-0,086957	17,62%	0,03083	-0,263157	-0,14537
TOTAL		-0,271026			-2,264926	-2,027963

Return Pasar Total (Rm) Periode Januari 2001-Desember 2001			
Periode	IHSG	Rm	Dalam %
Des ' 00	416,321	0	0
1	425,614	0,02232	2,232
2	428,303	0,006317	0,6317
3	381,03	-0,11032	-11,032
4	358,232	-0,05988	-5.988
5	405,863	0,13296	13.296
6	437,62	0,07824	7.824
7	444,081	0,01476	1,476
8	435,552	-0.0192	-1.92
9	392,479	-0.09889	-9.889
10	383,735	-0,02227	-2.227
11	380,308	-0.00893	-0.893
12	392.036	0.03083	3.083
TOTAL		-0.034063	-3.4063

Rf (suku bunga SBI) Periode Jan' 01-Des' 01	
Periode	SBI(Rf)
1	14,74%
2	14,79%
3	15,58%
4	16,09%
5	16.33%
6	16.65%
7	17.17%
8	17,67%
9	17.57%
10	17.58%
11	17.60%
12	17.62%
TOTAL	199.39%

Return Pasar Sektor Industri Manufaktur Makanan dan Minuman Periode Januari 2001-Desember 2001			
Periode	IHSG	Rms	Dalam %
Des ' 00	141,116	0	0
Jan ' 01	148,251	0.05056	5,056
Feb ' 01	152,874	0.03118	3,118
Mar ' 01	138,76	-0.09232	-9.232
Apr ' 01	130,093	-0.06246	-6.246
Mei ' 01	144,192	0,10837	10,837
Jun ' 01	153,938	0,06759	6,759
Jul ' 01	150,762	-0,02063	-2.063
Agst ' 01	151,567	0,00534	0,5339
Sept ' 01	133,853	-0.11687	-11,687
Okt ' 01	127,615	-0,04660	-4,66
Nov ' 01	128,12	0,00396	0,3957
Des ' 01	129,101	0,00766	0,7656
Mean	140,788	-0,00494	-0.494

LAMPIRAN II

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf ADES	-,1998017	,2521226	12
Rm-Rf ADES	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf ADES	Rm-Rf ADES
Pearson Correlation	Ri-Rf ADES	1,000	,695
	Rm-Rf ADES	,695	1,000
Sig. (1-tailed)	Ri-Rf ADES	,	,006
	Rm-Rf ADES	,006	,
N	Ri-Rf ADES	12	12
	Rm-Rf ADES	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf ADES[a]	,	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf ADES

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,695[a]	,483	,432	,1900415

a. Predictors: (Constant), Rm-Rf ADES

b. Dependent Variable: Ri-Rf ADES

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,338	1	,338	9,361	,012[a]
	Residual	,361	10	3,612E-02		
	Total	,699	11			

a. Predictors: (Constant), Rm-Rf ADES

b. Dependent Variable: Ri-Rf ADES

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,222	,148		1,497	,165
	Rm-Rf ADES	2,497	,816	,695	3,060	,012

a. Dependent Variable: Ri-Rf ADES

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf AQUA	-6,72E-02	,2215728	12
Rm-Rf AQUA	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf AQUA	Rm-Rf AQUA
Pearson Correlation	Ri-Rf AQUA	1,000	-,293
	Rm-Rf AQUA	-,293	1,000
Sig. (1-tailed)	Ri-Rf AQUA	.	,178
	Rm-Rf AQUA	,178	.
N	Ri-Rf AQUA	12	12
	Rm-Rf AQUA	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf AQUA[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf AQUA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,293[a]	,086	-,006	,2221946

a. Predictors: (Constant), Rm-Rf AQUA

b. Dependent Variable: Ri-Rf AQUA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4,633E-02	1	4,633E-02	,939	,356[a]
	Residual	,494	10	4,937E-02		
	Total	,540	11			

a. Predictors: (Constant), Rm-Rf AQUA

b. Dependent Variable: Ri-Rf AQUA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,223	,174		-1,287	,227
	Rm-Rf AQUA	-,924	,954	-,293	-,969	,356

a. Dependent Variable: Ri-Rf AQUA

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf AISA	-,2095492	,1304548	12
Rm-Rf AISA	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf AISA	Rm-Rf AISA
Pearson Correlation	Ri-Rf AISA	1,000	-,042
	Rm-Rf AISA	-,042	1,000
Sig. (1-tailed)	Ri-Rf AISA	.	,448
	Rm-Rf AISA	,448	.
N	Ri-Rf AISA	12	12
	Rm-Rf AISA	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf AISA[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf AISA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,042[a]	,002	-,098	,1367005

a. Predictors: (Constant), Rm-Rf AISA

b. Dependent Variable: Ri-Rf AISA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3,329E-04	1	3,329E-04	,018	,896[a]
	Residual	,187	10	1,869E-02		
	Total	,187	11			

a. Predictors: (Constant), Rm-Rf AISA

b. Dependent Variable: Ri-Rf AISA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,223	,107		-2,087	,064
	Rm-Rf AISA	-7,836E-02	,587	-,042	-,133	,896

a. Dependent Variable: Ri-Rf AISA

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf CEKA	-,2155875	,1693937	12
Rm-Rf CEKA	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf CEKA	Rm-Rf CEKA
Pearson Correlation	Ri-Rf CEKA	1,000	,707
	Rm-Rf CEKA	,707	1,000
Sig. (1-tailed)	Ri-Rf CEKA	,	,005
	Rm-Rf CEKA	,005	,
N	Ri-Rf CEKA	12	12
	Rm-Rf CEKA	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf CEKA[a]	,	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf CEKA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,707[a]	,500	,450	,1255701

a. Predictors: (Constant), Rm-Rf CEKA

b. Dependent Variable: Ri-Rf CEKA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,158	1	,158	10,018	,010[a]
	Residual	,158	10	1,577E-02		
	Total	,316	11			

a. Predictors: (Constant), Rm-Rf CEKA

b. Dependent Variable: Ri-Rf CEKA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	7,287E-02	,098		,743	,475
	Rm-Rf CEKA	1,707	,539	,707	3,165	,010

a. Dependent Variable: Ri-Rf CEKA

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf DAVO	-4,90E-02	,4022613	12
Rm-Rf DAVO	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf DAVO	Rm-Rf DAVO
Pearson Correlation	Ri-Rf DAVO	1,000	-,189
	Rm-Rf DAVO	-,189	1,000
Sig. (1-tailed)	Ri-Rf DAVO	.	,278
	Rm-Rf DAVO	,278	.
N	Ri-Rf DAVO	12	12
	Rm-Rf DAVO	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf DAVO[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf DAVO

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,189[a]	,036	-,061	,4142869

a. Predictors: (Constant), Rm-Rf DAVO

b. Dependent Variable: Ri-Rf DAVO

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6,362E-02	1	6,362E-02	,371	,556[a]
	Residual	1,716	10	,172		
	Total	1,780	11			

a. Predictors: (Constant), Rm-Rf DAVO

b. Dependent Variable: Ri-Rf DAVO

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,232	,324		-,717	,490
	Rm-Rf DAVO	-1,083	1,779	-,189	-,609	,556

a. Dependent Variable: Ri-Rf DAVO

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf DLTA	-,1638183	4,467302E-02	12
Rm-Rf DLTA	-735,6616	2547,7958348	12

Correlations

		Ri-Rf DLTA	Rm-Rf DLTA
Pearson Correlation	Ri-Rf DLTA	1,000	,019
	Rm-Rf DLTA	,019	1,000
Sig. (1-tailed)	Ri-Rf DLTA	,	,477
	Rm-Rf DLTA	,477	,
N	Ri-Rf DLTA	12	12
	Rm-Rf DLTA	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf DLTA[a]	,	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf DLTA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,019[a]	,000	-,100	4,684507E-02

a. Predictors: (Constant), Rm-Rf DLTA

b. Dependent Variable: Ri-Rf DLTA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	7,855E-06	1	7,855E-06	,004	,953[a]
	Residual	2,194E-02	10	2,194E-03		
	Total	2,195E-02	11			

a. Predictors: (Constant), Rm-Rf DLTA

b. Dependent Variable: Ri-Rf DLTA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,164	,014		-11,581	,000
	Rm-Rf DLTA	3,317E-07	,000	,019	,060	,953

a. Dependent Variable: Ri-Rf DLTA

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf MYOR	-,2022183	,1325049	12
Rm-Rf MYOR	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf MYOR	Rm-Rf MYOR
Pearson Correlation	Ri-Rf MYOR	1,000	,753
	Rm-Rf MYOR	,753	1,000
Sig. (1-tailed)	Ri-Rf MYOR	,	,002
	Rm-Rf MYOR	,002	,
N	Ri-Rf MYOR	12	12
	Rm-Rf MYOR	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf MYOR[a]	,	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf MYOR

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,753[a]	,567	,524	9,144836E-02

a. Predictors: (Constant), Rm-Rf MYOR

b. Dependent Variable: Ri-Rf MYOR

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,110	1	,110	13,094	,005[a]
	Residual	8,363E-02	10	8,363E-03		
	Total	,193	11			

a. Predictors: (Constant), Rm-Rf MYOR

b. Dependent Variable: Ri-Rf MYOR

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3,796E-02	,071		,531	,607
	Rm-Rf MYOR	1,421	,393	,753	3,619	,005

a. Dependent Variable: Ri-Rf MYOR

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf MWON	-,1840933	6,485875E-02	12
Rm-Rf MWON	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf MWON	Rm-Rf MWON
Pearson Correlation	Ri-Rf MWON	1,000	,389
	Rm-Rf MWON	,389	1,000
Sig. (1-tailed)	Ri-Rf MWON	.	,106
	Rm-Rf MWON	,106	.
N	Ri-Rf MWON	12	12
	Rm-Rf MWON	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf MWON[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf MWON

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,389[a]	,151	,066	6,266733E-02

a. Predictors: (Constant), Rm-Rf MWON

b. Dependent Variable: Ri-Rf MWON

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	7,001E-03	1	7,001E-03	1,783	,211[a]
	Residual	3,927E-02	10	3,927E-03		
	Total	4,627E-02	11			

a. Predictors: (Constant), Rm-Rf MWON

b. Dependent Variable: Ri-Rf MWON

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,123	,049		-2,520	,030
	Rm-Rf MWON	,359	,269	,389	1,335	,211

a. Dependent Variable: Ri-Rf MWON

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf PSDN	-,1509058	,4334363	12
Rm-Rf PSDN	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf PSDN	Rm-Rf PSDN
Pearson Correlation	Ri-Rf PSDN	1,000	,145
	Rm-Rf PSDN	,145	1,000
Sig. (1-tailed)	Ri-Rf PSDN	.	,326
	Rm-Rf PSDN	,326	.
N	Ri-Rf PSDN	12	12
	Rm-Rf PSDN	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf PSDN[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf PSDN

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,145[a]	,021	-,077	,4497679

a. Predictors: (Constant), Rm-Rf PSDN

b. Dependent Variable: Ri-Rf PSDN

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4,363E-02	1	4,363E-02	,216	,652[a]
	Residual	2,023	10	,202		
	Total	2,067	11			

a. Predictors: (Constant), Rm-Rf PSDN

b. Dependent Variable: Ri-Rf PSDN

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	6,908E-04	,351		,002	,998
	Rm-Rf PSDN	,897	1,932	,145	,464	,652

a. Dependent Variable: Ri-Rf PSDN

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf SHDA	-9,15E-02	,1989423	12
Rm-Rf SHDA	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf SHDA	Rm-Rf SHDA
Pearson Correlation	Ri-Rf SHDA	1,000	,327
	Rm-Rf SHDA	,327	1,000
Sig. (1-tailed)	Ri-Rf SHDA	.	,149
	Rm-Rf SHDA	,149	.
N	Ri-Rf SHDA	12	12
	Rm-Rf SHDA	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf SHDA[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf SHDA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,327[a]	,107	,018	,1971557

a. Predictors: (Constant), Rm-Rf SHDA

b. Dependent Variable: Ri-Rf SHDA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4,665E-02	1	4,665E-02	1,200	,299[a]
	Residual	,389	10	3,887E-02		
	Total	,435	11			

a. Predictors: (Constant), Rm-Rf SHDA

b. Dependent Variable: Ri-Rf SHDA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	6,527E-02	,154		,424	,681
	Rm-Rf SHDA	,928	,847	,327	1,096	,299

a. Dependent Variable: Ri-Rf SHDA

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf SKLT	-,1508367	,3481037	12
Rm-Rf SKLT	-,15722642	8,30712E-02	12

Correlations

		Ri-Rf SKLT	Rm-Rf SKLT
Pearson Correlation	Ri-Rf SKLT	1,000	-,068
	Rm-Rf SKLT	-,068	1,000
Sig. (1-tailed)	Ri-Rf SKLT	.	,417
	Rm-Rf SKLT	,417	.
N	Ri-Rf SKLT	12	12
	Rm-Rf SKLT	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf SKLT[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf SKLT

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,068[a]	,005	-,095	,3642461

a. Predictors: (Constant), Rm-Rf SKLT

b. Dependent Variable: Ri-Rf SKLT

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6,185E-03	1	6,185E-03	,047	,833[a]
	Residual	1,327	10	,133		
	Total	1,333	11			

a. Predictors: (Constant), Rm-Rf SKLT

b. Dependent Variable: Ri-Rf SKLT

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,196	,233		-,840	,420
	Rm-Rf SKLT	-,285	1,322	-,068	-,216	,833

a. Dependent Variable: Ri-Rf SKLT

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf STTP	-,2392992	,2470439	12
Rm-Rf STTP	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf STTP	Rm-Rf STTP
Pearson Correlation	Ri-Rf STTP	1,000	,022
	Rm-Rf STTP	,022	1,000
Sig. (1-tailed)	Ri-Rf STTP	,	,474
	Rm-Rf STTP	,474	,
N	Ri-Rf STTP	12	12
	Rm-Rf STTP	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf STTP[a]	,	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf STTP

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,022[a]	,000	-,099	,2590418

a. Predictors: (Constant), Rm-Rf STTP

b. Dependent Variable: Ri-Rf STTP

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3,109E-04	1	3,109E-04	,005	,947[a]
	Residual	,671	10	6,710E-02		
	Total	,671	11			

a. Predictors: (Constant), Rm-Rf STTP

b. Dependent Variable: Ri-Rf STTP

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,227	,202		-1,119	,289
	Rm-Rf STTP	7,572E-02	1,113	,022	,068	,947

a. Dependent Variable: Ri-Rf STTP

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf SMART	-,2241675	,2801897	12
Rm-Rf SMART	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf SMART	Rm-Rf SMART
Pearson Correlation	Ri-Rf SMART	1,000	,074
	Rm-Rf SMART	,074	1,000
Sig. (1-tailed)	Ri-Rf SMART	.	,410
	Rm-Rf SMART	,410	.
N	Ri-Rf SMART	12	12
	Rm-Rf SMART	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf SMART[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf SMART

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,074[a]	,005	-,094	,2930702

a. Predictors: (Constant), Rm-Rf SMART

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4,667E-03	1	4,667E-03	,054	,820[a]
	Residual	,859	10	8,589E-02		
	Total	,864	11			

a. Predictors: (Constant), Rm-Rf SMART

b. Dependent Variable: Ri-Rf SMART

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,175	,229		-,763	,463
	Rm-Rf SMART	,293	1,259	,074	,233	,820

a. Dependent Variable: Ri-Rf SMART

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf SUBA	-,2902592	,1513917	12
Rm-Rf SUBA	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf SUBA	Rm-Rf SUBA
Pearson Correlation	Ri-Rf SUBA	1,000	,247
	Rm-Rf SUBA	,247	1,000
Sig. (1-tailed)	Ri-Rf SUBA	.	,219
	Rm-Rf SUBA	,219	.
N	Ri-Rf SUBA	12	12
	Rm-Rf SUBA	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf SUBA[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf SUBA

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,247[a]	,061	-,033	,1538599

a. Predictors: (Constant), Rm-Rf SUBA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1,539E-02	1	1,539E-02	,650	,439[a]
	Residual	,237	10	2,367E-02		
	Total	,252	11			

a. Predictors: (Constant), Rm-Rf SUBA

b. Dependent Variable: Ri-Rf SUBA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,200	,120		-1,666	,127
	Rm-Rf SUBA	,533	,661	,247	,806	,439

a. Dependent Variable: Ri-Rf SUBA

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf TBLA	-,2227908	,2711509	12
Rm-Rf TBLA	-,16899692	7,0204363E-02	12

Correlations

		Ri-Rf TBLA	Rm-Rf TBLA
Pearson Correlation	Ri-Rf TBLA	1,000	,599
	Rm-Rf TBLA	,599	1,000
Sig. (1-tailed)	Ri-Rf TBLA	.	,020
	Rm-Rf TBLA	,020	
N	Ri-Rf TBLA	12	12
	Rm-Rf TBLA	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf TBLA[a]		Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf TBLA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,599[a]	,359	,295	,2276400

a. Predictors: (Constant), Rm-Rf TBLA

b. Dependent Variable: Ri-Rf TBLA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,291	1	,291	5,607	,039[a]
	Residual	,518	10	5,182E-02		
	Total	,809	11			

a. Predictors: (Constant), Rm-Rf TBLA

b. Dependent Variable: Ri-Rf TBLA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,166	,178		,947	,366
	Rm-Rf TELA	2,115	,879	,599	2,388	,039

a. Dependent Variable: Ri-Rf TELA

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf ULTJ	-4,95E-02	,6917643	12
Rm-Rf ULTJ	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf ULTJ	Rm-Rf ULTJ
Pearson Correlation	Ri-Rf ULTJ	1,000	,465
	Rm-Rf ULTJ	,465	1,000
Sig. (1-tailed)	Ri-Rf ULTJ	.	,064
	Rm-Rf ULTJ	,064	.
N	Ri-Rf ULTJ	12	12
	Rm-Rf ULTJ	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf ULTJ[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf ULTJ

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,465[a]	,216	,138	,6422440

a. Predictors: (Constant), Rm-Rf ULTJ

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1,139	1	1,139	2,762	,128[a]
	Residual	4,125	10	,412		
	Total	5,264	11			

a. Predictors: (Constant), Rm-Rf ULTJ

b. Dependent Variable: Ri-Rf ULTJ

Coefficients[a]

Model		Unstandardized Coefficients B	Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	,725	,502		1,445	,179
	Rm-Rf ULTJ	4,584	2,758	,465	1,662	,128

a. Dependent Variable: Ri-Rf ULTJ

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf INDF	-,1808333	8,899268E-02	12
Rm-Rf INDF	-,16899692	7,02044E-02	12

Correlations

		Ri-Rf INDF	Rm-Rf INDF
Pearson Correlation	Ri-Rf INDF	1,000	,765
	Rm-Rf INDF	,765	1,000
Sig. (1-tailed)	Ri-Rf INDF	.	,002
	Rm-Rf INDF	,002	.
N	Ri-Rf INDF	12	12
	Rm-Rf INDF	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rm-Rf INDF[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf INDF

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,765[a]	,586	,545	6,005628E-02

a. Predictors: (Constant), Rm-Rf INDF

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5,105E-02	1	5,105E-02	14,154	,004[a]
	Residual	3,607E-02	10	3,607E-03		
	Total	8,712E-02	11			

a. Predictors: (Constant), Rm-Rf INDF

b. Dependent Variable: Ri-Rf INDF

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,685E-02	,047		-,359	,727
	Rm-Rf INDF	,970	,258	,765	3,762	,004

a. Dependent Variable: Ri-Rf INDF

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ri-Rf MLBI	-,18874442	,19130101	12
Rf-Rm MLBI	-,1689969	7,020436E-02	12

Correlations

		Ri-Rf MLBI	Rf-Rm MLBI
Pearson Correlation	Ri-Rf MLBI	1,000	-,660
	Rf-Rm MLBI	-,660	1,000
Sig. (1-tailed)	Ri-Rf MLBI	.	,010
	Rf-Rm MLBI	,010	.
N	Ri-Rf MLBI	12	12
	Rf-Rm MLBI	12	12

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Rf-Rm MLBI[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ri-Rf MLBI

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,660[a]	,435	,379	,15080447

a. Predictors: (Constant), Rf-Rm MLBI

b. Dependent Variable: Ri-Rf MLBI

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,175	1	,175	7,701	,020[a]
	Residual	,227	10	2,274E-02		
	Total	,403	11			

a. Predictors: (Constant), Rf-Rm MLBI

b. Dependent Variable: Ri-Rf MLBI

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,492	,118		-4,181	,002
	Rf-Rm MLBI	-1,797	,648	-,660	-2,775	,020

a. Dependent Variable: Ri-Rf MLBI

Correlations

Descriptive Statistics

	Mean	Std. Deviation	N
Beta/risiko saham	1,500E-02	1,3084E-02	6
Rms industri manufaktur makanan dan minuman	-5,35E-03	6,625019E-02	12

Correlations

		Beta/risiko saham	Rms industri manufaktur makanan dan minuman
Beta/risiko saham	Pearson Correlation	1,000	,183
	Sig. (2-tailed)	.	,729
	N	6	6
Rms industri manufaktur makanan dan minuman	Pearson Correlation	,183	1,000
	Sig. (2-tailed)	,729	.
	N	6	12

LAMPIRAN III

Tabel XI
Tabel Nilai t

db	$t_{0,10}$	$t_{0,05}$	$t_{0,025}$	$t_{0,01}$	$t_{0,005}$	db
1	3.078	6.314	12.706	31.821	63.657	1
2	1.886	2.920	4.303	6.965	9.925	2
3	1.638	2.353	3.182	4.541	5.841	3
4	1.533	2.132	2.776	3.747	4.604	4
5	1.476	2.015	2.571	3.365	4.032	5
6	1.440	1.943	2.447	3.143	3.707	6
7	1.415	1.895	2.365	2.998	3.499	7
8	1.397	1.860	2.306	2.896	3.355	8
9	1.383	1.833	2.262	2.821	3.250	9
10	1.372	1.812	2.228	2.764	3.169	10
11	1.363	1.796	2.201	2.718	3.106	11
12	1.356	1.782	2.179	2.681	3.055	12
13	1.350	1.771	2.160	2.650	3.012	13
14	1.345	1.761	2.145	2.624	2.977	14
15	1.341	1.753	2.131	2.602	2.947	15
16	1.337	1.746	2.120	2.583	2.921	16
17	1.333	1.740	2.110	2.567	2.898	17
18	1.330	1.734	2.101	2.552	2.878	18
19	1.328	1.729	2.093	2.539	2.861	19
20	1.325	1.725	2.086	2.528	2.845	20
21	1.323	1.721	2.080	2.518	2.831	21
22	1.321	1.717	2.074	2.508	2.819	22
23	1.319	1.714	2.069	2.500	2.807	23
24	1.318	1.711	2.064	2.492	2.797	24
25	1.316	1.708	2.060	2.485	2.787	25
26	1.315	1.706	2.056	2.479	2.779	26
27	1.314	1.703	2.052	2.473	2.771	27
28	1.313	1.701	2.048	2.467	2.763	28
29	1.311	1.699	2.045	2.462	2.756	29
inf.	1.282	1.645	1.960	2.326	2.576	inf.