

LAMPIRAN 1.

SAHAM-SAHAM SAMPEL PENELITIAN

NO.	NAMA SAHAM
1	Telekomunikasi Indonesia Tbk
2	Astra International Tbk
3	Indah Kiat Pulp & Paper Tbk
4	Hanson Industri Utama Tbk
5	Bank International Indonesia
6	Matahari Putra Prima Tbk
7	Enseval Putra Megatrading Tbk
8	Pabrik Kertas Tjiwi Kimia Tbk
9	Bank Lippo Tbk
10	Hanjaya Mandala Sampoerna Tbk
11	Multipolar
12	Aneka Tambang (Persero) Tbk
13	Indofood Sukses Makmur Tbk
14	Astra Agro Lestari Tbk
15	Indosat Tbk
16	Daya Guna Samudra Tbk
17	Asuransi Lippo Life Tbk
18	Suryainti Permata Tbk
19	Makindo Tbk
20	PP London Sumatera Tbk
21	Kalbe Farma
22	Bank Universal Tbk
23	Bank Pan Indonesia Tbk
24	Citra Marga Nushapala Persada
25	Bank Niaga Tbk
26	Gudang Garam
27	Bank CIC International Tbk
28	Dankos Laboratories
29	Bimantara Citra
30	Bintuni Minaraya Tbk
31	Lippo Securitas
32	Lautan Luas Tbk
33	Komatsu Indonesia
34	United Tractors
35	Ciptojaya Kontrindoreksa Tbk
36	Gajah Tunggal Tbk
37	Berlian Laju Tanker
38	Bank Bali Tbk
39	Semen Cibinong
40	Barito Pacific Timber
41	Bhuwantala Indah Permai
42	Dynaplast Tbk
43	Medco Energi Corporation Tbk
44	Darya-Varia Laboratoris Tbk
45	Astra Otoparts Tbk
46	Kasogi International Tbk
47	Dharmala Intiland Tbk
48	Timah Tbk
49	Mulia Industrindo
50	AGIS Tbk

Sumber: JSX Statistics 1999

NO.	NAMA SAHAM
1	Indofood Sukses Makmur Tbk
2	Indah Kiat Pulp & Paper Tbk
3	Telekomunikasi Indonesia Tbk
4	Astra International Tbk
5	Asuransi Lippo E-NET Tbk
6	Multipolar Tbk
7	Gudang Garam Tbk
8	Semen Cibinong Tbk
9	Hanjaya Mandala Sampoerna Tbk
10	Indosat Tbk
11	Matahari Putra Prima Tbk
12	Metrodata Electronics Tbk
13	Asiaplast Industries Tbk
14	AGIS Tbk
15	Bimantara Citra Tbk
16	Fajar Surya Wisesa Tbk
17	Pabrik Kertas Tjiwi Kimia Tbk
18	Siwani Trimitra Tbk
19	Lippo Securitas Tbk
20	Bhakti Investama Tbk
21	Suba Indah Tbk
22	Bentoel International Investama Tbk
23	Trimegah Securities Tbk
24	Astra Graphia Tbk
25	Makindo Tbk
26	Medco Energi Corporation Tbk
27	Ultra Jaya Milk Tbk
28	Dharma Samudera Fishing Industries Tbk
29	Putra Surya Perkasa Tbk
30	Kalbe Farma Tbk
31	Bintang Mitra Semestaraya Tbk
32	Mitra Rajasa Tbk
33	United Tractors Tbk
34	Gajah Tunggal Tbk
35	Daya Guna Samudra Tbk
36	Astra Otoparts Tbk
37	Clipan Finance Indonesia Tbk
38	Tirta Mahakam Plywood Industri Tbk
39	Kridaperdana Indahgraha Tbk
40	Timah Tbk
41	Summitplast Interbenua Tbk
42	Jakarta International Hotel & Development Tbk
43	Suryainti Permata Tbk
44	Kedawung Setia Industrial Tbk
45	Mulia Industrindo Tbk
46	Adindo Forest Indonesia Tbk
47	Citra Marga Nushapala Persada Tbk
48	Panca Wiratama Sakti Tbk
49	Asiana Multikreasi Tbk
50	Bank Lippo Tbk

Sumber: JSX Statistics 2000

NO.	NAMA SAHAM
1	Telekomunikasi Indonesia Tbk
2	Astra International Tbk
3	Indah Kiat Pulp & Paper Tbk
4	Gudang Garam Tbk
5	Wahana Phonix Mandiri Tbk
6	United Tractors Tbk
7	Indosat Tbk
8	Multipolar Tbk
9	Hanjaya Mandala Sampoerna Tbk
10	Indofood Sukses Makmur Tbk
11	Astra Agro Lestari Tbk
12	Astra Graphia Tbk
13	Pabrik Kertas Tjiwi Kimia Tbk
14	Plastpack Prima Industri Tbk
15	Metrodata Electronics Tbk
16	Matahari Putra Prima Tbk
17	Bimantara Citra Tbk
18	Timah Tbk
19	Bank Central Asia Tbk
20	Medco Energi International Tbk
21	Semen Gresik (Persero) Tbk
22	Lippo E-NET Tbk
23	Kalbe Farma Tbk
24	SMART Tbk
25	Dharma Samudera Fhising Industries Tbk
26	Siwani Timitra Tbk
27	Astra Otoparts Tbk
28	Sorini Topas Tbk
29	Indofarma Tbk
30	Bhakti Investama Tbk
31	Aneka Tambang (Persero) Tbk
32	Hanson Industri Utama Saham Seri B Tbk
33	Gajah Tunggal Tbk
34	Tempo Inti Media Tbk
35	Lanicitra Nusantara Tbk
36	Kimia Farma Tbk
37	Ramayana Lestari Sentosa Tbk
38	Bentoel International Investama Tbk
39	Ades Alfindo Putra Setia Tbk
40	Kridaperdana Indahgraha Tbk
41	Ultra Jaya Milk Tbk
42	Indocement Tunggai Perkasa Tbk
43	Kasogi International tbk
44	Indosiar Visual Mandiri Tbk
45	Indorama Syntetics Tbk
46	Sarasa Nugraha Tbk
47	Bank International Indonesia Tbk
48	Makindo Tbk
49	Bumi Resources Tbk
50	Bank Pan Indonesia Tbk

Sumber: JSX Statistics 2001

SAHAM-SAHAM SAMPEL PENELITIAN

NO.	NAMA SAHAM	KODE SAHAM
1	Astra International Tbk	ASII
2	Astra Otoparts Tbk	AUTO
3	Bimantara Citra Tbk	BMTR
4	Gajah Tunggal Tbk	GJTL
5	Gudang Garam Tbk	GGRM
6	Hanjaya Mandala Sampoerna Tbk	HMSP
7	Indah Kiat Pulp & Paper Tbk	INKP
8	Indofood Sukses Makmur Tbk	INDF
9	Indosat Tbk	ISAT
10	Kalbe Farma Tbk	KLBF
11	Makindo Tbk	MKDO
12	Matahari Putra Prima Tbk	MPPA
13	Medco Energi International Tbk	MEDC
14	Multipolar Tbk	MLPL
15	Pabrik Kertas Tjiwi Kimia Tbk	TKIM
16	Telekomunikasi Indonesia Tbk	TLKM
17	Timah Tbk	TINS
18	United Tractors Tbk	UNTR

LAMPIRAN 2.

RETURN SAHAM-SAHAM SAMPEL PENELITIAN

Table with columns: SUB FIRM DT, ASO, AUTO, BATTR, CJTL, GCRR, IIMSP, INKP, INDF, ISAT, KIBF, MKDO, NEPA, MEDC, MILPL, TKDN, TLKN, TMS, UNTR. Rows contain numerical data for various firm identifiers.

16/08/01	0.02020202	0	0.018867925	0.082365714	-0.04879592	0.024615385	0	0	0	0	0	0	0	0.03478269	-0.046875	0	0	0	0
24/08/01	-0.00999099	0	0.01831819	-0.049180228	0.034331764	0.033003303	0	0	0	0	0	0	0	0.031613445	0	0	0	0	0.032907033
31/08/01	-0.05	-0.042887143	-0.054545455	-0.051724138	0.012448133	-0.020148837	0	-0.01030203	-0.053376344	-0.065606061	-0.030874847	0	0	-0.040650407	-0.049180228	-0.04253191	0	0	-0.04253191
07/09/01	0.052611579	0	0.019230769	0.018181818	0.008196721	0.017804154	0	0	0.005405405	-0.016129032	-0.023316456	0	0.040816327	0.014084507	-0.011111111	0	0	0	0
14/09/01	-0.08	-0.074628866	-0.094330623	-0.125	-0.101625016	-0.029154819	0	-0.03125	-0.086021508	-0.081967213	-0.006493106	-0.134646366	0.058823259	-0.138888889	-0.071428571	-0.124831461	0	0	0
21/09/01	-0.043473251	-0.096774194	-0.0623	-0.06122449	-0.036199065	0.039039039	0	-0.032528065	-0.04116471	-0.049079755	-0.006515948	0.055031579	-0.037037037	-0.064516129	-0.03461538	0.012987013	0	0	0
28/09/01	-0.125	-0.0822078	-0.015607843	-0.024390244	-0.024390244	-0.025	0.023672947	-0.033333333	-0.049079755	-0.094603774	-0.055631579	-0.01	0	-0.051724138	-0.109245697	-0.12	0	0	-0.08974359
05/10/01	-0.077923078	-0.015607843	-0.024390244	-0.024390244	-0.024390244	-0.025	0.023672947	-0.033333333	-0.049079755	-0.094603774	-0.055631579	-0.01	0	-0.051724138	-0.109245697	-0.12	0	0	-0.08974359
12/10/01	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	-0.014084507	0	0	0
19/10/01	0.043457143	0.081632653	-0.023809524	0.081081081	0.002563158	-0.007814016	0	0.074074074	0.065789474	0.081632653	-0.048	0.053631579	0	0.018318181	0	0	0	0	0
26/10/01	-0.01369863	-0.03731949	0	0	0.029242406	-0.055555556	0	-0.037037037	0.055555556	-0.051692348	0.033003303	0	0.016806723	0	0	0	0	0	0
02/11/01	-0.041666667	-0.039215686	0	0	-0.092395692	0.016606723	0	-0.037037037	0.055555556	-0.051692348	0.033003303	0	0.016806723	0	0	0	0	0	0
09/11/01	0.028985507	0.02408163	0.073170732	-0.111111111	-0.02259887	0.082644463	0	-0.076923077	-0.01754386	-0.02408163	-0.016	-0.05712357	-0.016646153	-0.037037037	0	0	0	0	0
16/11/01	0.042333333	-0.02	0.113636364	-0.09375	-0.003780347	0.073770492	0	0.041666667	-0.01904762	0	0	0.006606061	-0.040963517	0.038461538	0	0	0	0	0
23/11/01	0.054054054	0.081632653	0.040816327	-0.068965517	-0.029260767	0.030344351	0	0	0.024996386	0.020833333	-0.024390244	-0.076190476	0.037037037	0	0	0	0	0	0
30/11/01	0.038461538	-0.056603774	0	-0.074074074	-0.003980023	0.007407407	0	-0.04	-0.023152942	-0.042816327	-0.041666667	-0.010309278	0.017857143	-0.018318181	0.082365714	-0.025666667	0	0	0
06/12/01	0	0.02	0.078431373	0	0.024090386	0.014705882	0	0	0.018072399	0	0.026686957	-0.02123913	0.052631579	-0.0186461538	0	0	0	0	0
13/12/01	-0.086419723	-0.039215686	0	0.04	-0.041176471	-0.075403768	0	0	0.018072399	0	0.026686957	-0.02123913	0.052631579	-0.0186461538	0	0	0	0	0
20/12/01	0.027027027	0.02408163	0.018181818	0.038461538	0	-0.0244375	0	0.041666667	0.054087357	-0.041666667	0.008474376	-0.011111111	0	0.027727272	0	0	0	0	0
27/12/01	0.026315789	-0.02	0.017857143	0	0.061340693	0.024	0	0	0.05	-0.02347191	0	-0.02347191	0	0.152743363	0.116883117	-0.027927027	0	0	0

LAMPIRAN 3.

RETURN PASAR

IHSG			Rm		
1999	2000	2001	1999	2000	2001
398,038	676,919	416,321	0,10415086	0,017139421	0,00600258
439,494	688,521	418,82	-0,084397057	0,003443613	-0,027350652
402,402	690,892	407,365	0,023682785	-0,037919096	0,01029298
411,932	664,694	411,558	-0,015485566	-0,045171161	0,012707808
405,553	634,669	416,788	-0,012331311	0,00051838	0,084433813
400,552	634,998	451,979	0,008653059	0,000125985	-0,053243624
404,018	635,078	427,914	-0,019625363	-0,055904944	0,009733264
396,089	599,574	432,079	-0,018707917	-0,051735065	0,01519861
388,679	568,555	438,646	-0,032782836	-0,035180414	-0,028540098
375,937	548,553	426,127	0,048625169	0,086826615	-0,0282099
394,217	596,182	414,106	-0,003219039	-0,008940223	-0,081116912
392,948	590,852	380,515	0,003779126	-0,015873687	-0,02376516
394,433	581,473	371,472	0,067894928	0,003100746	0,025783908
421,213	583,276	381,05	0,138454891	-0,021363814	-0,04384464
479,532	570,815	364,343	-0,012397504	-0,024573636	0,004501253
473,587	556,788	365,983	0,045685376	-0,05458451	-0,063185995
495,223	526,396	342,858	0,16133136	0,000647801	0,025386603
575,118	526,737	351,562	0,028717585	0,035830025	0,068255386
591,634	545,61	375,558	5,0707E-05	-0,034334048	-0,013843401
591,664	526,877	370,359	-0,01354654	-0,03316144	0,017380434
583,649	509,405	376,796	0,049223078	-0,053654754	0,035371925
612,378	482,073	390,124	0,091288387	-0,078048345	0,016379408
668,281	444,448	396,514	0,059260999	0,075329397	0,005792986
707,884	477,928	398,811	-0,049060298	0,012748782	0,047017259
673,155	484,021	417,562	-0,003887663	0,039510682	0,047976109
670,538	503,145	437,595	-0,020720675	0,023780421	5,71305E-05
656,644	515,11	437,62	0,008715529	-0,013593213	-0,010835885
662,367	508,108	432,878	-0,055161263	-0,007860534	0,030609086
625,83	504,114	446,128	-0,044670278	0,009283614	0,033129505
597,874	508,794	460,908	0,016660701	-0,019634666	-0,02934859
607,835	498,804	447,381	-0,082466459	-0,00931027	-0,027339114
557,709	494,16	435,15	0,033096113	0,023536911	0,001204182
576,167	505,791	435,674	-0,006074628	-0,022940305	-0,000814829
572,667	494,188	435,319	-0,013045976	-0,014733259	0,013553279
565,196	486,907	441,219	-0,004281701	-0,033870945	-0,012843962
562,776	470,415	435,552	-0,02800226	0,001084149	0,018950665
547,017	470,925	443,806	-0,053883152	-0,061228433	-0,040903007
517,542	442,091	425,653	0,093712201	-0,079567329	-0,026373595
566,042	406,915	414,427	0,039210871	0,035439834	-0,05295987
588,237	421,336	392,479	-0,0345422	0,001566446	-0,027749255
567,918	421,996	381,588	0,06385781	-0,032692253	-0,007835676
604,184	408,2	378,598	-0,017072614	0,029718275	0,024448095
593,869	420,331	387,854	0,054178615	-0,020193609	-8,25053E-05
626,044	411,843	387,822	0,014674687	-0,004878072	-0,018487863
635,231	409,834	380,652	-0,003020948	0,041812051	-0,008700861
633,312	426,97	377,34	-0,058355124	-0,013647329	0,003524673
596,355	421,143	378,67	0,028724501	0,03102984	0,010653075
613,485	434,211	382,704	0,033177665	-0,015335862	-0,006260713
633,839	427,552	380,308	0,007861618	0,009954345	-0,002505864
638,822	431,808	379,355	0,042752128	-0,018813917	-0,012297189
666,133	423,684	374,69	0,016191962	-0,017378518	0,009503857
676,919	416,321	378,251			0,036444054
		392,036			

LAMPIRAN 4.

**PRINT OUT SPSS 10.10 BETA SAHAM-SAHAM SAMPEL
PENELITIAN SUB PERIODE I**

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RGJTL

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,774E-02	,012		1,483	,145
	RM1	1,444	,231	,666	6,257	,000

a. Dependent Variable: RGJTL

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RGGRM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3,147E-04	,008		-,038	,969
	RM1	1,060	,158	,693	6,721	,000

a. Dependent Variable: RGGRM

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RHMSP

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9,409E-03	,009		1,095	,279
	RM1	1,688	,166	,824	10,186	,000

a. Dependent Variable: RHMSP

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RINKP

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2,372E-03	,012		-,197	,844
	RM1	,939	,232	,501	4,051	,000

a. Dependent Variable: RINKP

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RINDF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4,164E-03	,008		,515	,609
	RM1	1,226	,156	,747	7,854	,000

a. Dependent Variable: RINDF

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RISAT

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,174E-03	,010		,208	,836
	RM1	,833	,202	,508	4,125	,000

a. Dependent Variable: RISAT

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RKLBF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,779E-02	,030		,926	,359
	RM1	1,799	,579	,406	3,106	,003

a. Dependent Variable: RKLBF

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMKDO

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-4,588E-06	,006		-,001	,999
	RM1	,244	,107	,309	2,278	,027

a. Dependent Variable: RMKDO

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMPPA

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,193E-02	,013		1,742	,088
	RM1	1,723	,243	,712	7,096	,000

a. Dependent Variable: RMPPA

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMEDC

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,206E-02	,017		1,272	,209
	RM1	,627	,334	,259	1,876	,067

a. Dependent Variable: RMEDC

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMLPL

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4,843E-02	,028		1,728	,090
	RM1	1,659	,541	,402	3,069	,003

a. Dependent Variable: RMLPL

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RTKIM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3,024E-03	,011		-,274	,785
	RM1	,729	,213	,440	3,426	,001

a. Dependent Variable: RTKIM

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RTLKM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2,533E-03	,009		-,288	,774
	RM1	1,168	,170	,701	6,889	,000

a. Dependent Variable: RTLKM

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RTINS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-7,496E-03	,010		-,751	,456
	RM1	,726	,193	,474	3,770	,000

a. Dependent Variable: RTINS

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RUNTR

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4,378E-02	,028		1,584	,120
	RM1	2,326	,533	,529	4,363	,000

a. Dependent Variable: RUNTR

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RASII

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	6,393E-03	,013		,485	,630
	RM1	2,455	,254	,810	9,661	,000

a. Dependent Variable: RASII

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RAUTO

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,055E-02	,015		1,396	,169
	RM1	1,928	,284	,696	6,792	,000

a. Dependent Variable: RAUTO

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM1 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RBMTR

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,584E-02	,020		,773	,443
	RM1	1,587	,395	,498	4,015	,000

a. Dependent Variable: RBMTR

LAMPIRAN 5.

**PRINT OUT SPSS 10.10 BETA SAHAM-SAHAM SAMPEL
PENELITIAN SUB PERIODE II**

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RASII

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,865E-02	,018		-1,056	,296
	RM2	,847	,498	,236	1,700	,095

a. Dependent Variable: RASII

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RAUTO

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,017E-02	,009		1,194	,238
	RM2	1,239	,240	,593	5,157	,000

a. Dependent Variable: RAUTO

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RBMTR

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-4,467E-03	,008		-,556	,581
	RM2	,937	,227	,508	4,133	,000

a. Dependent Variable: RBMTR

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RGJTL

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,435E-03	,007		-,206	,837
	RM2	1,703	,196	,778	8,676	,000

a. Dependent Variable: RGJTL

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RGGRM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,136E-02	,006		1,967	,055
	RM2	1,669	,163	,826	10,247	,000

a. Dependent Variable: RGGRM

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RHMSP

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,222E-02	,007		1,749	,087
	RM2	1,659	,197	,769	8,415	,000

a. Dependent Variable: RHMSP

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RINKP

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,357E-03	,008		-,173	,863
	RM2	2,063	,221	,800	9,338	,000

a. Dependent Variable: RINKP

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RINDF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2,560E-02	,018		-1,442	,156
	RM2	,660	,501	,185	1,319	,193

a. Dependent Variable: RINDF

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RISAT

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,537E-03	,008		,201	,842
	RM2	1,150	,216	,606	5,328	,000

a. Dependent Variable: RISAT

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RKLBF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,078E-02	,010		-1,113	,271
	RM2	1,202	,273	,532	4,401	,000

a. Dependent Variable: RKLBF

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMKDO

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,104E-02	,003		3,341	,002
	RM2	-,260	,093	-,370	-2,784	,008

a. Dependent Variable: RMKDO

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMPPA

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-6,209E-03	,007		-,849	,400
	RM2	,970	,206	,558	4,705	,000

a. Dependent Variable: RMPPA

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMEDC

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,831E-03	,009		,313	,756
	RM2	,141	,255	,079	,553	,583

a. Dependent Variable: RMEDC

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMLPL

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-6,254E-03	,010		-,596	,554
	RM2	1,556	,296	,601	5,261	,000

a. Dependent Variable: RMLPL

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RTKIM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,416E-02	,010		-1,368	,178
	RM2	,560	,292	,264	1,918	,061

a. Dependent Variable: RTKIM

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RTLKM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,307E-03	,004		-,294	,770
	RM2	1,170	,125	,800	9,327	,000

a. Dependent Variable: RTLKM

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RTINS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-9,175E-03	,006		-1,430	,159
	RM2	1,479	,181	,759	8,171	,000

a. Dependent Variable: RTINS

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM2 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RUNTR



Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3,268E-02	,021		-1,572	,122
	RM2	,241	,586	,059	,412	,682

a. Dependent Variable: RUNTR

LAMPIRAN 6.

**PRINT OUT SPSS 10.10 BETA SAHAM-SAHAM SAMPEL
PENELITIAN SUB PERIODE III**

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

- a. All requested variables entered.
- b. Dependent Variable: RASII

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3,762E-03	,006		,666	,509
	RM3	2,040	,179	,850	11,391	,000

- a. Dependent Variable: RASII

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

- a. All requested variables entered.
- b. Dependent Variable: RAUTO

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-5,175E-03	,005		-1,007	,319
	RM3	1,342	,163	,759	8,239	,000

- a. Dependent Variable: RAUTO

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

- a. All requested variables entered.
- b. Dependent Variable: RBMTR

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,072E-02	,010		2,104	,040
	RM3	,851	,312	,360	2,728	,009

a. Dependent Variable: RBMTR

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RGJTL

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,538E-02	,007		-2,328	,024
	RM3	1,277	,209	,653	6,097	,000

a. Dependent Variable: RGJTL

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RGGRM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-5,483E-03	,004		-1,438	,157
	RM3	1,429	,121	,858	11,827	,000

a. Dependent Variable: RGGRM

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RHMSP

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,001E-02	,015		-,660	,513
	RM3	1,982	,481	,504	4,121	,000

a. Dependent Variable: RHMSP

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RINKP

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,251E-02	,012		-1,077	,287
	RM3	1,314	,368	,451	3,569	,001

a. Dependent Variable: RINKP

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RINDF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,787E-03	,006		-,289	,774
	RM3	1,271	,196	,676	6,493	,000

a. Dependent Variable: RINDF

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RISAT

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3,794E-03	,005		,824	,414
	RM3	,935	,146	,672	6,411	,000

a. Dependent Variable: RISAT

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RKLBF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3,711E-03	,006		-,625	,535
	RM3	1,221	,188	,676	6,493	,000

a. Dependent Variable: RKLBF

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMKDO

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-4,965E-03	,003		-1,737	,089
	RM3	,188	,091	,282	2,078	,043

a. Dependent Variable: RMKDO

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMPPA

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-8,350E-04	,006		-,141	,888
	RM3	,877	,187	,552	4,682	,000

a. Dependent Variable: RMPPA

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMEDC

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,536E-02	,019		1,362	,179
	RM3	,749	,590	,177	1,269	,210

a. Dependent Variable: RMEDC

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RMLPL

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2,059E-03	,007		-,302	,764
	RM3	1,868	,216	,774	8,634	,000

a. Dependent Variable: RMLPL

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

a. All requested variables entered.

b. Dependent Variable: RTKIM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2,046E-02	,010		-1,977	,054
	RM3	-,183	,328	-,079	-,559	,578

a. Dependent Variable: RTKIM

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

- a. All requested variables entered.
 b. Dependent Variable: RTLKM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,119E-02	,005		2,449	,018
	RM3	1,496	,145	,825	10,326	,000

- a. Dependent Variable: RTLKM

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

- a. All requested variables entered.
 b. Dependent Variable: RTINS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,666E-02	,011		-1,506	,138
	RM3	1,448	,350	,505	4,132	,000

- a. Dependent Variable: RTINS

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	RM3 ^a		Enter

- a. All requested variables entered.
 b. Dependent Variable: RUNTR

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4,503E-05	,007		,006	,995
	RM3	1,408	,228	,658	6,178	,000

a. Dependent Variable: RUNTR

BETA INDIVIDUAL PERUSAHAAN SAMPEL (N=16)

β	ASII	AUTO	BNTR	CJTL	CCRM	ILMT	INKEP	ENDF	ESAT	KURF	MKDO	VIPA	MEDE	MLPL	TRIM	TIKMI	TINS	UNTR	MEAN
Sub Per I	2,455	1,929	1,587	1,144	1,06	1,688	0,939	1,226	0,803	1,709	0,244	1,723	0,627	1,659	0,729	1,168	0,726	2,256	1,3427778
Sub Per II	0,817	1,219	0,937	1,703	1,669	1,659	2,163	0,60	1,15	1,202	-0,26	0,97	0,141	1,546	0,56	1,17	1,479	0,241	1,0477778
Sub Per III	2,04	1,312	0,851	1,277	1,429	1,982	1,314	1,271	0,935	1,221	0,188	0,877	0,149	1,668	-0,183	1,196	1,418	1,488	1,1016667

BETA PORTOFOLIO PERUSAHAAN SAMPEL (PORTOFOLIO 5 SAHAMI, N=16)

β	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	MEAN
Sub Per I	1,5036	1,5108	1,2748	1,405	1,227	1,13	1,1522	1,0724	1,1016	1,4012	1,0432	1,088	1,4923	1,4102	1,1786	1,3888	1,4432	1,3022	1,3404556
Sub Per II	0,7932	0,9838	1,1108	1,061	1,117	0,953	0,6016	0,8832	0,9790	0,1578	1,1501	0,982	0,8322	0,9826	1,1464	0,9752	1,1906	1,3068	1,0091111
Sub Per III	1,1806	1,2728	1,2608	1,163	1,1746	1,2488	1,0966	1,0388	0,9238	1,0194	1,2372	1,128	1,1254	1,2148	1,2624	1,415	1,328	1,335	1,20871111

BETA PORTOFOLIO PERUSAHAAN SAMPEL (PORTOFOLIO 10 SAHAMI, N=16)

β	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	MEAN
Sub Per I	1,2664	1,2795	1,19	1,2148	1,3151	1,1866	1,2803	1,2074	1,2724	1,2909	1,512	1,426	1,4923	1,4805	1,3427	1,5642	1,4211	1,3166	1,34227778
Sub Per II	1,0315	1,0401	1,1229	1,0103	0,9374	1,0517	0,8999	0,8602	0,9501	0,9521	1,0028	1,1489	1,079	1,0413	1,1041	1,1661	1,2203	1,2114	1,0473778
Sub Per III	1,1788	1,1513	1,0902	1,0139	1,097	1,243	1,1197	1,0671	1,0868	1,1409	1,3261	1,3354	1,2802	1,1768	1,2442	1,2933	1,2455	1,3008	1,19166667

LAMPIRAN 7.

**PRINT OUT SPSS 10.10 UJI DESKRIPSI BETA SAHAM
INDIVIDUAL PERUSAHAAN SAMPEL (N=18)**

Descriptives

Descriptive Statistics

	N	Minimum	Maximum
	Statistic	Statistic	Statistic
SUBPER1	18	.24400	2.45500
SUBPER2	18	-.26000	2.06300
SUBPER3	18	-.18300	2.04000
Valid N (listwise)	18		

Descriptive Statistics

	Mean		Std.	Variance
	Statistic	Std. Error	Statistic	Statistic
SUBPER1	1.3422778	.1424788	.6044863	,365
SUBPER2	1.0547778	.1443823	.6125622	,375
SUBPER3	1.1951667	.1339314	.5682228	,323
Valid N (listwise)				

LAMPIRAN 8.

**PRINT OUT SPSS 10.10 UJI DESKRIPSI
BETA PORTOFOLIO SAHAM PERUSAHAAN SAMPEL
(PORTOFOLIO 5 SAHAM; N=18)**

Descriptives

Descriptive Statistics

	N	Minimum	Maximum
	Statistic	Statistic	Statistic
SUBPER1	18	1.03240	1.64320
SUBPER2	18	.75780	1.35960
SUBPER3	18	.92480	1.52800
Valid N (listwise)	18		

Descriptive Statistics

	Mean		Std.	Variance
	Statistic	Std. Error	Statistic	Statistic
SUBPER1	1.3440556	.0409393	.1736907	3,017E-02
SUBPER2	1.0099111	.0390833	.1658164	2,750E-02
SUBPER3	1.2087111	.0358806	.1522283	2,317E-02
Valid N (listwise)				

LAMPIRAN 9.

**PRINT OUT SPSS 10.10 UJI KORELASI BETA SAHAM
INDIVIDUAL PERUSAHAAN SAMPEL (N=18)**

Correlations

Correlations

	SP1	SP2	SP3
SP1			
Pearson Correlation	1,000	,600**	,741**
Sig. (2-tailed)	.	,008	,000
N	18	18	18
SP2			
Pearson Correlation	,600**	1,000	,571*
Sig. (2-tailed)	,008	.	,013
N	18	18	18
SP3			
Pearson Correlation	,741**	,571*	1,000
Sig. (2-tailed)	,000	,013	.
N	18	18	18

** . Correlation is significant at the 0.01 level (2-tailed).

* . Correlation is significant at the 0.05 level (2-tailed).

Nonparametric Correlations

Correlations

	SP1	SP2	SP3
Spearman's rho			
SP1			
Correlation Coefficient	1,000	,503*	,589*
Sig. (2-tailed)	.	,034	,010
N	18	18	18
SP2			
Correlation Coefficient	,503*	1,000	,525*
Sig. (2-tailed)	,034	.	,025
N	18	18	18
SP3			
Correlation Coefficient	,589*	,525*	1,000
Sig. (2-tailed)	,010	,025	.
N	18	18	18

* . Correlation is significant at the .05 level (2-tailed).

LAMPIRAN 10.

**PRINT OUT SPSS 10.10 UJI KORELASI
BETA PORTOFOLIO SAHAM PERUSAHAAN SAMPEL
(PORTOFOLIO 5 SAHAM; N=18)**

Correlations

Correlations

		SP1	SP2	SP3
SP1	Pearson Correlation	1,000	,620**	,790**
	Sig. (2-tailed)	.	,006	,000
	N	18	18	18
SP2	Pearson Correlation	,620**	1,000	,719**
	Sig. (2-tailed)	,006	.	,001
	N	18	18	18
SP3	Pearson Correlation	,790**	,719**	1,000
	Sig. (2-tailed)	,000	,001	.
	N	18	18	18

** . Correlation is significant at the 0.01 level (2-tailed).

Nonparametric Correlations

Correlations

			SP1	SP2	SP3
Spearman's rho	SP1	Correlation Coefficient	1,000	,676**	,808**
		Sig. (2-tailed)	.	,002	,000
		N	18	18	18
	SP2	Correlation Coefficient	,676**	1,000	,728**
		Sig. (2-tailed)	,002	.	,001
		N	18	18	18
	SP3	Correlation Coefficient	,808**	,728**	1,000
		Sig. (2-tailed)	,000	,001	.
		N	18	18	18

** . Correlation is significant at the .01 level (2-tailed).

LAMPIRAN 11.

**PRINT OUT SPSS 10.10 UJI KORELASI
BETA PORTOFOLIO SAHAM PERUSAHAAN SAMPEL
(PORTOFOLIO 10 SAHAM; N=18)**

Correlations

Correlations

		SP1	SP2	SP3
SP1	Pearson Correlation	1,000	,903**	,741**
	Sig. (2-tailed)	.	,000	,000
	N	18	18	18
SP2	Pearson Correlation	,903**	1,000	,759**
	Sig. (2-tailed)	,000	.	,000
	N	18	18	18
SP3	Pearson Correlation	,741**	,759**	1,000
	Sig. (2-tailed)	,000	,000	.
	N	18	18	18

** . Correlation is significant at the 0.01 level (2-tailed).

Nonparametric Correlations

Correlations

			SP1	SP2	SP3
Spearman's rho	SP1	Correlation Coefficient	1,000	,876**	,707**
		Sig. (2-tailed)	.	,000	,001
		N	18	18	18
	SP2	Correlation Coefficient	,876**	1,000	,783**
		Sig. (2-tailed)	,000	.	,000
		N	18	18	18
	SP3	Correlation Coefficient	,707**	,783**	1,000
		Sig. (2-tailed)	,001	,000	.
		N	18	18	18

** . Correlation is significant at the .01 level (2-tailed).



LAMPIRAN 12.

PERNYATAAN KEASLIAN SKRIPSI

PERNYATAAN KEASLIAN SKRIPSI

Saya yang bertanda tangan di bawah ini :

Nama : FAN FAN SUTIKNO
NIM : 98.30.3472
NIRM : -
Fakultas : EKONOMI
Jurusan : MANAJEMEN

Menyatakan bahwa skripsi ini adalah hasil karya saya sendiri. Apabila di kemudian hari ditemukan adanya bukti plagiasi, manipulasi dan/atau pemalsuan data maupun bentuk kecurangan yang lain, saya bersedia menerima sanksi dari Fakultas Ekonomi Universitas Katolik Soegijapranata Semarang.

Semarang, Juni 2002



(FAN FAN SUTIKNO)

LAMPIRAN 13.

BUKU KONSULTASI SKRIPSI





BUKU KONSULTASI SKRIPSI



NAMA : FAN FAN SUTIKNO
N I M : 98.30.3472
JUDUL : ANALISIS STABILITAS DAN
PREDIKTABILITAS BETA SAHAM MENURUT
FREKUENSI PERDAGANGAN DI BEJ
PERIODE 1999 SAMPAI DENGAN 2001
GENAP 2001 / 2002
Dosen Pembimbing : I. ENY TRIMEININGRUM, SE, M. Si
II. -
Dosen Wali : WESTRI KEKALIH, SE, M. Si

PERIODE :



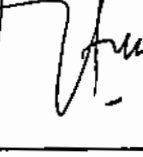

Dosen Pembimbing :

Dosen Wali :

JURUSAN MANAJEMEN
FAKULTAS EKONOMI UNIKA SOEGIJAPRANATA
SEMARANG



CATATAN KONSULTASI

MATERI	TGL.	KETERANGAN	PARAF PEMBIMBING
Kelengkapan Ujian Kata Pengantar Daftar Isi Lampiran Daftar Pustaka	I 29/5 '02	Ungkapan dari awal & akhir	
	II 4/6 '02	- revisi redaksional - revisi spani daftar pustaka	
	III 5/6 '02	App untuk maju ujian	
	IV		
	V		
	VI		