



## BUKU KONSULTASI SKRIPSI

NAMA : KARDONO

N I M : 98.30.3734.

JUDUL :

Analisis Hubungan Indeks Harga

Selama Gabungan Kelompok Risiko Saham  
Studi Kasus : 24 Perusahaan yang terdaftar di Bursa  
Wahana pada periode Januari 2001 - Desember 2002.

PERIODE : Agustus 2003.

Dosen Pembimbing : I. Dra. Lucia Hari Patwono, MSi

II. \_\_\_\_\_

Dosen Wali : Drs. B. Sunianto Wabowo, MSi.

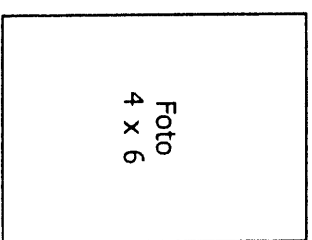
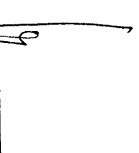

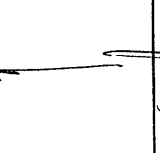
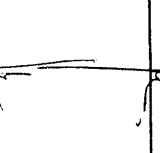
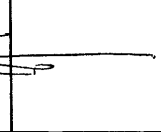
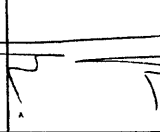
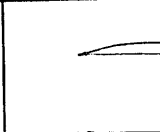


Foto  
4 x 6

CATATAN KONSULTASI

MATERI	TGL.	KETERANGAN	PARAF PEMBIMBING
Kesimpulan & Saran	I	Simpulkan sesuai karal.	
	II	hee.	
	III	Saran di sesuaikan dan manfaat	
	IV	hee	
	V		
	VI		

CATATAN KONSULTASI

MATERI	TGL.	KETERANGAN	PARAF PEMBIMBING
Kelengkapan Ujian Kata Pengantar Daftar Isi Lampiran Daftar Pustaka	I	Besel. buku ? dan jurnal nya	
	II	hee	
	III		
	IV		
	V		
	VI		

# LAMPIRAN A

PERHITUNGAN HASIL SAHAM INDIVIDUAL  
DAN PERHITUNGAN HASIL PASAR SAHAM





UNVR		INDF		ASII		SHDA	
Ri	Hartup	Ri	Hartup	Ri	Hartup	Ri	Hartup
0.096	13700	0.16129	900	0.0625	2125	0	4500
0.222628	16750	0.027778	925	-0.03529	2050	0.044444	4700
-0.06567	15650	-0.08108	850	-0.31707	1400	0.106383	5200
-0.02236	15300	-0.11765	750	0	1400	0	5200
0.111111	17000	0.066667	800	0.232143	1725	0.692308	8800
0.035294	17600	0.0625	850	0.144928	1975	0.034091	9100
-0.05114	16700	0	850	0.202532	2375	0	9100
0.017964	17000	-0.05882	800	0	2375	0.043956	9500
-0.09412	15400	-0.09375	725	-0.18947	1925	-0.01053	9400
0.006494	15500	-0.06897	675	-0.07792	1775	0	9400
-0.89677	1600	-0.07407	625	0.140845	2025	-0.04255	9000
9.21875	16350	0	625	-0.03704	1950	0	9000
0.198777	19600	0.24	775	0.358974	2650	0.022222	9200
0.096939	21500	-0.03226	750	0.028302	2725	0.065217	9800
0	21500	0.066667	800	-0.06422	2550	0.045918	10250
0.069767	23000	0.3125	1050	0.529412	3900	0.170732	12000
0.017391	23400	0.047619	1100	0.134615	4425	0.208333	14500
-0.11538	20700	-0.02273	1075	-0.03955	4250	0	14500
-0.03865	19900	0.046512	1125	-0.12353	3725	0	14500
-0.03015	19300	-0.17778	925	-0.14094	3200	0	14500
-0.02332	18850	-0.18919	750	-0.16406	2675	-0.17241	12000
-0.02387	18400	-0.16667	625	-0.2243	2075	-0.16667	10000
-0.02174	18000	-0.08	575	0.204819	2500	0	10000
0.011111	18200	0.043478	600	0.26	3150	0	10000
0.363294	17537.5	-0.00366	813.5417	0.036903	2538.542	0.043394	9756.25

KLBF		FASW		POLY		CTBN	
Ri	Hartup	Ri	Hartup	Ri	Hartup	Ri	Hartup
0.016129	315	0.055556	380	-0.02222	220	-0.02604	9350
0.015873	320	0.171053	445	-0.13636	190	-0.00535	9300
-0.20313	255	-0.07865	410	-0.26316	140	-0.00538	9250
-0.13725	220	-0.07317	380	0	140	-0.00541	9200
0.113636	245	0.065789	405	-0.07143	130	-0.04348	8800
0.020408	250	-0.11111	360	-0.11538	115	-0.09091	8000
0.24	310	-0.01389	355	-0.04348	110	0.125	9000
0	310	0.309859	465	-0.04545	105	-0.03333	8700
-0.19355	250	0.075269	500	-0.28571	75	0	8700
-0.02	245	-0.04	480	-0.53333	35	-0.01149	8600
-0.04082	235	0	480	-0.42857	20	-0.02326	8400
-0.04255	225	0.020833	490	0.25	25	0	8400
0.244444	280	0	490	0.4	35	0.011905	8500
0.125	315	-0.12245	430	-0.14286	30	-0.07059	7900
0	315	0.069767	460	-0.16667	25	0.101266	8700
0.269841	400	-0.08696	420	0.2	30	-0.09195	7900
-0.025	390	0.059524	445	0.166667	35	0.21519	9600
0.051282	410	-0.07865	410	-0.14286	30	-0.17708	7900
-0.13415	355	-0.02439	400	-0.16667	25	0.012658	8000
0.014085	360	-0.0375	385	-0.2	20	0.1	8800
-0.33333	240	0.038961	400	0.25	25	0.051136	9250
-0.02083	235	-0.05	380	-0.2	20	0.010811	9350
0.106383	260	-0.02632	370	-0.25	15	-0.03743	9000
0.057692	275	0.135135	420	0.333333	20	0.027778	9250
0.005173	292.2917	0.010777	423.3333	-0.06726	67.29167	0.001419	8743.75

SUDI		SMCB		GJTL		IMAS	
Ri	Hartup	Ri	Hartup	Ri	Hartup	Ri	Hartup
0.017241	295	0.01	505	-0.02778	350	-0.22642	1025
-0.01695	290	-0.0396	485	-0.01429	345	-0.34146	675
-0.12069	255	-0.17526	400	-0.23188	265	0.222222	825
-0.01961	250	-0.075	370	-0.16981	220	0	825
0.1	275	0	370	0.136364	250	-0.02424	805
0.745455	480	0.040541	385	0.04	260	0.118012	900
0.09375	525	0.311688	505	0.057692	275	0	900
0.047619	550	0.030928	500	-0.09756	185	-0.09091	750
-0.09091	500	-0.05	475	-0.32432	125	0.033333	775
0.05	525	-0.18947	385	0.08	135	0	775
0	525	-0.20779	305	0.185185	160	-0.06452	725
0.047619	550	-0.11475	270	0.03125	165	-0.10345	650
-0.09091	500	-0.07407	250	0	165	0	650
0.05	525	0.3	325	0.939394	320	-0.11538	575
-0.04762	500	-0.10769	290	-0.125	280	0.304348	750
0.05	525	0.017241	295	-0.26786	205	0	750
-0.14286	450	-0.15254	250	0.243902	255	-0.1	675
0	450	-0.08	230	-0.11765	225	0	675
-0.11111	400	-0.23913	175	0	225	-0.18519	550
0.375	550	-0.2	140	-0.06667	210	-0.18182	450
-0.04545	525	0.071429	150	0.047619	220	0.222222	550
-0.14286	450	-0.03333	145	1.045455	450	0.181818	650
0.031245	457.0833	-0.03658	335	0.045547	239.375	-0.01646	726.25

ULTJ		BATI		INKP		SIMM	
RI	Hartup	RI	Hartup	RI	Hartup	RI	Hartup
-0.76596	275	-0.0124	11950	-0.06061	775	0.019608	2600
-0.10909	245	-0.16318	10000	-0.4129	455	-0.03846	2500
-0.16327	205	-0.02	9800	-0.36264	290	-0.09	2275
0.014634	208	0	9800	-0.13793	250	-0.14286	1950
3.206731	875	0.010204	9900	0.48	370	0.038462	2025
-0.25714	650	-0.09091	9000	0	370	0.333333	2700
0.038462	675	0.088889	9800	-0.21622	290	0	2700
0.259259	850	-0.19388	7900	0.086207	315	-0.82222	480
-0.14706	725	0	7900	-0.20635	250	-0.15625	405
-0.03448	700	-0.17089	6550	0.48	370	0.049383	423
0	700	-0.01527	6450	0.22973	455	0.294118	550
0.035714	725	-0.02326	6300	-0.30769	315	0	550
0.103448	800	0.301587	8200	0	315	0.454545	800
0.0625	850	-0.03049	7950	-0.20635	250	0.03125	825
-0.05882	800	0	7950	0.22	305	0	825
0.03125	825	0.220126	9700	-0.14754	260	0.212121	1000
-0.09091	750	0.061856	10300	-0.17308	215	-0.05	950
-0.03333	725	-0.02913	10000	0.069767	230	-0.15789	800
-0.03448	700	-0.09	9100	-0.32609	155	-0.09375	725
-0.03571	675	0.021978	9300	0	155	-0.03448	700
-0.07407	625	-0.03226	9000	-0.09677	140	-0.10714	625
0.04	650	0	9000	-0.14286	120	0.08	675
-0.07692	600	-0.06111	8450	0.166667	140	-0.27407	490
0	600	0.059172	8950	0.035714	145	0.020408	500
0.07961492	643.041667	-0.00704033	8885.41667	-0.04287271	288.958333	-0.01807883	1169.79167



AUTO		MLBI		CPIN		IHSG		Rmt	
RI	Hartup	RI	Hartup	RI	Hartup	RI	Hartup	RI	Hartup
0	1825	-0.35	22100	-0.78431	550	105150	0.017801		
-0.0411	1750	0.085973	24000	-0.09091	500	103572	-0.01501		
-0.21429	1375	0.416667	34000	-0.01	495	93089	-0.10121		
-0.12727	1200	-0.35294	22000	-0.0101	490	87056	-0.06481		
0.125	1350	0.227273	27000	-0.0102	485	96487	0.108333		
0.074074	1450	-0.07407	25000	0.237113	600	101949	0.056609		
0.189655	1725	-0.04	24000	-0.08333	550	103142	0.011702		
-0.02899	1675	-0.16667	20000	-0.1	495	103907	0.007417		
-0.23881	1275	0.025	20500	-0.05051	470	91799	-0.11653		
-0.01961	1250	0	20500	-0.08511	430	87935	-0.04209		
0	1250	0.121951	23000	-0.10465	385	86760	-0.01336		
-0.02	1225	-0.04348	22000	0.025974	395	86211	-0.00633		
1.652245	3249	0.045455	23000	0.012658	400	102261	0.186171		
0.018159	3308	-0.04348	22000	0.025	410	103895	0.015979		
0.192563	3945	0.045455	23000	0	410	104912	0.009789		
0.127503	4448	0.48913	34250	0.207317	495	117565	0.120606		
-0.66052	1510	0.021898	35000	0	495	119013	0.012317		
1.584768	3903	0.015714	35550	0.010101	500	112849	-0.05179		
-0.57725	1650	-0.01547	35000	-0.13	435	103900	-0.0793		
-0.06061	1550	-0.22857	27000	-0.06897	405	97494	-0.06166		
-0.12903	1350	0	27000	-0.16049	340	90955	-0.06707		
-0.07407	1250	-0.07407	25000	0.014706	345	81342	-0.10569		
0.02	1275	0.1	27500	0.072464	370	84426	0.037914		
0.098039	1400	-0.01818	27000	-0.02703	360	90656	0.073792		
0.078769	1924.5	0.00781608	26058.3333	-0.04626154	450.416667	2498.578	-0.00277		

UNTUK MENCARI BETA  
PERHITUNGAN HASIL REGRESI

## LAMPIRAN B

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.854272
R Square	0.729781
Adjusted R Square	0.717498
Standard Error	0.058661
Observations	24

ANOVA					
	df	SS	MS	F	Significance F
Regression	1	0.204457	0.204457	59.41544	1.09E-07
Residual	22	0.075705	0.003441		
Total	23	0.280162			

Gudang Garam

Coefficients					
	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	0.033143	0.029048	1.140984	0.266145	-0.0271
(Rm-R)	1.270335	0.164804	7.708141	1.09E-07	0.928551
					1.612119
					0.928551
					1.612119

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.703781
R Square	0.495307
Adjusted R Square	0.472367
Standard Error	0.149138
Observations	24

ANOVA					
	df	SS	MS	F	Significance F
Regression	1	0.480231	0.480231	21.59089	0.000124
Residual	22	0.48933	0.022242		
Total	23	0.969561			

HM Sampoenra						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	0.138302	0.07385	1.872733	0.074456	-0.01485	0.291458
(Rm-Rt)	1.946894	0.418993	4.6466	0.000124	1.077954	2.815834
					Lower 95%	Upper 95%
					Lower 95.0%	Upper 95.0%

2.815834

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.509832
R Square	0.259929
Adjusted R Square	0.226289
Standard Error	0.13215
Observations	24

ANOVA						
	df	SS	MS	F	Significance F	
Regression	1	0.134938	0.134938	7.726863	0.010927	
Residual	22	0.384197	0.017464			
Total	23	0.519135				

Indocement Tunggal Perkasa						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	-0.01675	0.065438	-0.25591	0.800401	-0.15246	0.118964
(Rm-Rt)	1.032012	0.371264	2.779724	0.010927	0.262056	1.801967
					Lower 95%	Upper 95%
					Lower 95.0%	Upper 95.0%

1.801967

0.118964

1.801967

0.262056

0.010927

0.800401

-0.15246

0.118964

-0.15246

0.065438

-0.25591

2.779724

0.371264

1.032012

SEMEN GRESIK

SUMMARY OUTPUT									
Regression Statistics									
Multiple R	0.751118								
R Square	0.564179								
Adjusted R Square	0.544369								
R Square	0.111636								
Error Standard									
Observations	24								
ANOVA									
	df	SS	MS	F	Significance F				
Regression	1	0.354926	0.354926	28.47942	2.34E-05				
Residual	22	0.274176	0.012463						
Total	23	0.629102							
Coefficients									
	Standard Error	t Stat	P-value	Lower	Upper	95%	Lower	Upper	95.0%
Intercept	0.138664	2.507117	0.020053	0.023962	0.253367	95%	0.023962	0.253367	0.253367
(Rm-Rt)	1.680227	0.314849	5.336611	2.34E-05	1.02727	95%	1.02727	2.333185	2.333185



TEMPPO SCAN PACIFIC

SUMMARY OUTPUT									
Regression Statistics									
Multiple R	0.754691								
R Square	0.569558								
Adjusted R Square	0.549993								
R Square Error	0.084733								
Observations	24								
ANOVA									
	df	SS	MS	F	Significance F				
Regression	1	0.209001	0.209001	29.11026	2.03E-05				
Residual	22	0.157952	0.00718						
Total	23	0.366952							
Coefficients									
	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%			
Intercept	0.069207	0.04198	1.648582	0.113442	-0.01785	0.156267			
(Rm-Rt)	1.289356	0.238973	5.395393	2.03E-05	0.793755	1.784957			
					0.793755	1.784957			
					-0.01785	0.156267			
					-0.01785	0.156267			
					0.793755	1.784957			
					0.793755	1.784957			

SUMMARY OUTPUT

Regression Statistics									
Multiple R	0.027755								
R Square	0.00077								
Adjusted R Square	-0.04465								
R Square Error	1.935361								
Observations	24								
ANOVA									
	df	SS	MS	F	Significance F				
Regression	1	0.063528	0.063528	0.016961	0.897566				
Residual	22	82.40371	3.745623						
Total	23	82.46724							
	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%			
Intercept	0.092216	0.958846	0.096174	0.924253	-1.89631	2.080744			
(Rm-Rt)	-0.71086	5.458346	-0.13023	0.897566	-12.0308	10.60907			

UNILEVER

10.60907  
2.080744  
95.0%  
Upper

-1.89631  
-12.0308  
95.0%  
Lower

2.080744  
10.60907  
95%  
Upper

-1.89631  
-12.0308  
95%  
Lower



SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.752532
R Square	0.566304
Adjusted R Square	0.546591
R Square Standard Error	0.08016
Observations	24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	0.18459	0.18459	28.72683	2.21E-05
Residual	22	0.141365	0.006426		
Total	23	0.325955			

	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	0.032992	0.039714	0.830732	0.41505	-0.04937	0.115355
(Rm-Rt)	1.211722	0.226079	5.359742	2.21E-05	0.742864	1.680581
					Lower 95.0%	Upper 95.0%
					-0.04937	0.115355
					0.742864	1.680581

INDOFOOD SUKSES MAKMUR



SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.427784
R Square	0.182999
Adjusted R Square	0.145863
R Square Error	0.144889
Observations	24

ANOVA				
	df	SS	MS	F

Regression	1	0.103448	0.103448	4.927764	0.037045
Residual	22	0.461844	0.020993		
Total	23	0.565292			

	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	0.031293	0.071783	0.435936	0.667131	-0.11758	0.180163
(Rm-Rt)	0.907111	0.408635	2.219857	0.037045	0.059653	1.754569

SARI HUSADA

SUMMARY OUTPUT

Regression Statistics									
Multiple R	0.755546								
R Square	0.57085								
Adjusted R Square	0.551343								
R Square Error	0.094076								
Observations	24								
ANOVA									
	df	SS	MS	F	Significance F				
Regression	1	0.258997	0.258997	29.26415	1.97E-05				
Residual	22	0.194707	0.00885						
Total	23	0.453704							
Coefficients									
	Standard Error	t Stat	P-value	Lower 95%	Upper 95%				
Intercept	0.077619	1.665327	0.110026	-0.01904	0.174279				
(Rm-Rf)	1.435313	0.265325	5.409635	1.97E-05	0.885061				
Regression Statistics									
Multiple R	0.755546								
R Square	0.57085								
Adjusted R Square	0.551343								
R Square Error	0.094076								
Observations	24								
ANOVA									
	df	SS	MS	F	Significance F				
Regression	1	0.258997	0.258997	29.26415	1.97E-05				
Residual	22	0.194707	0.00885						
Total	23	0.453704							
Coefficients									
	Standard Error	t Stat	P-value	Lower 95%	Upper 95%				
Intercept	0.077619	1.665327	0.110026	-0.01904	0.174279				
(Rm-Rf)	1.435313	0.265325	5.409635	1.97E-05	0.885061				

KALBE FARMA

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.095225
R Square	0.009068
Adjusted R Square	-0.03597
R Square Error	0.101291
Observations	24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	0.002065	0.002065	0.201316	0.658049
Residual	22	0.225718	0.01026		
Total	23	0.227784			

	Coefficient	Standard Error	t Stat	P-value	Lower	Upper
Intercept	-0.126	0.050183	-2.51083	0.019891	-0.23008	-0.02193
(Rm-Rf)	0.128177	0.285674	0.448683	0.658049	-0.46428	0.72063

FASW

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.576389
R Square	0.332224
Adjusted R Square	0.301871
R Square	0.197711
Error	
Observations	24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	0.427842	0.427842	10.9452	0.003198
Residual	22	0.859969	0.039089		
Total	23	1.287811			

	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	0.07027	0.097953	0.722052	0.477868	-0.13241	0.273869
(Rm-Rf)	1.844764	0.557608	3.308353	0.003198	0.688354	3.001173

POLY

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.075262
R Square	0.005664
Adjusted R Square	-0.03953
R Square Error	0.084887
Observations	24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	0.000903	0.000903	0.125325	0.726699
Residual	22	0.158527	0.007206		
Total	23	0.15943			

	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	-0.16944	0.042056	-4.029	0.000562	-0.25666	-0.08222
(Rm-Rt)	-0.08475	0.239408	-0.35401	0.726699	-0.58126	0.411749

CTBN

SUMMARY  
OUTPUT

Regression Statistics	
Multiple R	0.116981
R Square	0.013684
Adjusted R Square	-0.03115
R Square Error	0.187866
Observations	24

ANOVA				
	df	SS	MS	F
Regression	1	0.010773	0.010773	0.305235
Residual	22	0.776457	0.035294	
Total	23	0.78723		

	Coefficie	Standard	t Stat	P-value	Lower	Upper
	nts	Error			95%	95%
Intercept	-0.0792	0.093075	-0.85088	0.404003	-0.27222	0.113831
(Rm-Rt)	0.292728	0.529842	0.552481	0.586189	-0.8061	1.391554


SUDI



SUMMARY OUTPUT

Regression Statistics

Multiple R 0.047964  
 R Square 0.002301  
 Adjusted R Square -0.04305  
 Standard Error 0.173201  
 Observations 24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	0.001522	0.001522	0.050728	0.82388
Residual	22	0.659965	0.029998		
Total	23	0.661487			

	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	-0.17627	0.08581	-2.05419	0.052028	-0.35423	0.001689
(Rm-Rt)	0.11002	0.488482	0.225229	0.82388	-0.90303	1.123071

SMCB

SUMMARY OUTPUT

Regression Statistics

Multiple R	0.617285
R Square	0.381041
Adjusted R Square	0.352906
R Square	0.262658
Error Standard	0.262658
Observations	24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	0.934359	0.934359	13.54352	0.001312
Residual	22	1.517766	0.068989		
Total	23	2.452124			

	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	0.324614	0.13013	2.494534	0.020612	0.05474	0.594488
(Rm-Rf)	2.726188	0.740781	3.680152	0.001312	1.1899	4.262476

GJTL

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.003875
R Square	1.5E-05
Adjusted R Square	-0.04544
R Square	0.1656
Error Standard	0.1656
Observations	24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	9.06E-06	9.06E-06	0.00033	0.985663
Residual	22	0.60331	0.027423		
Total	23	0.603319			

	Coefficient	Standard Error	t Stat	P-value	Lower	Upper
Intercept	-0.1724	0.082044	-2.1013	0.047292	-0.34255	-0.00225
(Rm-Rf)	0.008488	0.467044	0.018175	0.985663	-0.9601	0.97708
					95%	Upper
					95%	Lower
					95.0%	Upper
					95.0%	Lower

IMAS

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.303472
R Square	0.092095
Adjusted R Square	0.050827
R Square Error	0.670565
Observations	24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	1.003463	1.003463	2.231617	0.149417
Residual	22	9.892464	0.449657		
Total	23	10.89593			

	Coefficient	Standard Error	t Stat	P-value	Lower	Upper
Intercept	0.374531	0.332222	1.127352	0.27174	-0.31446	1.063517
(Rm-Rt)	2.825204	1.891211	1.49386	0.149417	-1.09693	6.747339
					Lower	Upper
					95.0%	95.0%
					1.063517	6.747339
					-1.09693	6.747339

ULTJ

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.543597
R Square	0.295498
Adjusted R Square	0.263475
R Square	0.094095
Standard Error	
Observations	24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	0.081702	0.081702	9.227718	0.006042
Residual	22	0.194787	0.008854		
Total	23	0.276488			

	Coefficient	Standard Error	t Stat	P-value	Lower	Upper
Intercept	-0.0353	0.046618	-0.75725	0.456935	-0.13198	0.061379
(Rm-Rt)	0.806147	0.265379	3.037716	0.006042	0.255783	1.356511
					95%	95%
					Lower	Upper
					95.0%	95.0%

BATI



INKP

	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	-0.04527	0.113951	-0.39727	0.694995	-0.28159	0.19105
(Rm-Rt)	0.967736	0.648677	1.491861	0.149937	-0.37754	2.313012

	df	SS	MS	F	Significance F
Regression	1	0.117738	0.117738	2.22565	0.149937
Residual	22	1.163809	0.0529		
Total	23	1.281547			

ANOVA

Regression Statistics	
Multiple R	0.303103
R Square	0.091872
Adjusted R Square	0.050593
R Square Standard Error	0.230001
Observations	24

SUMMARY OUTPUT

SUMMARY OUTPUT

Regression Statistics	
Multiple R	0.389177
R Square	0.151459
Adjusted R Square	0.112889
R Square Error	0.223687
Observations	24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	0.196483	0.196483	3.926851	0.060153
Residual	22	1.100786	0.050036		
Total	23	1.297269			

	Coefficient	Standard Error	t Stat	P-value	Lower	Upper
Intercept	0.024728	0.110822	0.223134	0.82549	-0.2051	0.25456
(Rm-Rt)	1.250148	0.630869	1.981628	0.060153	-0.0582	2.558491

SIMM

SUMMARY OUTPUT

Regression Statistics

Multiple R 0.425364

R Square 0.180934

Adjusted R Square 0.143704

R Square Error 0.476321

Observations 24

ANOVA

	df	SS	MS	F	Significance F
Regression	1	1.102616	1.102616	4.859867	0.038247
Residual	22	4.991401	0.226882		
Total	23	6.094016			

	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%
Intercept	0.3955	0.235986	1.675945	0.107905	-0.09391	0.884906
(Rm-Rt)	2.961496	1.34338	2.204511	0.038247	0.175493	5.747498

AUTO



MLBI

SUMMARY OUTPUT									
Regression Statistics									
Multiple R	0.220555								
R Square	0.048645								
Adjusted R Square	0.005401								
Standard Error	0.189613								
Observations	24								
ANOVA									
	df	SS	MS	F	Significance F				
Regression	1	0.040443	0.040443	1.124901	0.300371				
Residual	22	0.790965	0.035953						
Total	23	0.831408							
Coefficients									
	Coefficient	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%	
Intercept	-0.05869	0.093941	-0.6248	0.538527	-0.25352	0.136127	-0.25352	0.136127	
(Rm-Rt)	0.567183	0.534769	1.060613	0.300371	-0.54186	1.676227	-0.54186	1.676227	

CPIIN

SUMMARY OUTPUT									
Regression Statistics									
Multiple R	0.158476								
R Square	0.025115								
Adjusted R Square	-0.0192								
R Square	0.182101								
Error									
Observations	24								
ANOVA									
	df	SS	MS	F	Significance F				
Regression	1	0.018794	0.018794	0.566757	0.459531				
Residual	22	0.729535	0.033161						
Total	23	0.748329							
Coefficient	Standard Error	t Stat	P-value	Lower	Upper	Lower	Upper		
Intercept	-0.14167	0.090219	-1.57029	0.13062	-0.32877	0.045433	-0.32877	0.045433	
(Rm-Rf)	0.386642	0.513583	0.752832	0.459531	-0.67847	1.45175	-0.67847	1.45175	

ANALISIS KORELASI RETURN PASAR  
DAN RISIKO PASAR

## LAMPIRAN C

Correlations

Correlations

risiko saham	return pasar		
Pearson Correlation	1.000		
Sig. (1-tailed)	.121		
N	24		
return pasar	risiko saham		
Pearson Correlation	-.249		
Sig. (1-tailed)	.121		
N	24		