

Nama Perusahaan	NPM		PER		PBV		Tobin's Q		DER		Beta Saham	
	Sblm	Ssdh	Sblm	Ssdh	Sblm	Ssdh	Sblm	Ssdh	Sblm	Ssdh	Sblm	Ssdh
PT. Astra Internasional Tbk.	10	12.33	10.6	11.26	2.40	3.09	0.94	1.23	1.45	1.10	0.12	0.43
PT. Bakrie Sumatera Plantantion Tbk.	13.36	9.51	4.54	15.64	3.93	1.60	0.72	0.92	1.30	0.86	(0.71)	1.43
PT. United Tractor Tbk.	7.63	11.40	16.90	16.60	4.01	4.05	1.43	1.90	0.72	0.30	0.69	1.13
PT. Unilever Indonesia Tbk.	15.30	16.46	22.99	29.87	15.80	24.35	6.39	7.98	0.76	1.08	0,52	0.31
PT. Bukit Asam Tbk.	15.13	26.53	11.33	16.67	2.44	6.41	1.59	3.75	0.37	0.41	0.80	1.24
PT. Semen Gresik Tbk.	15.53	24.13	15.05	15.46	3.70	4.59	2.37	3.05	0.40	0.29	0.64	0.93
PT. Timah Tbk.	4.86	9.93	6.70	40.52	0.65	40.52	0.55	0.77	0.81	0.44	0.92	1.36
PT. Holcim Indonesia Tbk.	13.78	8.28	12.47	33.22	1.79	3.52	0.70	1.18	2.44	1.76	0.43	1.21
PT. Vale Tbk.	28.87	33.4	7.56	10.72	1.10	3.65	11.05	6.46	0.18	0.25	(0.17)	0.42
PT. Telekomunikasi Indonesia Tbk.	20.33	18.86	14.83	14.96	5.25	4.91	1.60	1.63	1.63	1.24	0.17	0.79
PT. Aneka Tambang Tbk.	16.40	28.15	44.53	28.15	9.71	9.71	0.73	1.92	1.13	0.44	0.71	0.56
PT. Medco Energy International Tbk.	9.31	11.16	19.03	6.01	18.56	10.07	0.38	0.39	1.63	1.13	0.49	0.78
PT. Indocement Tunggal Prakarsa Tbk.	8.41	26.94	27.94	17.91	3.38	4.37	1.84	3.32	0.63	0.18	1.19	0.84
PT. Bakrieland Development Tbk.	21.09	8.20	29.58	(63.83)	1.50	0.72	1.02	0.52	0.65	0.95	0.74	1.82
PT. Pembangunan Jaya Ancol Tbk.	18.56	16.41	11.37	13.43	2.10	1.14	1.38	0.82	0.42	0.49	1.07	0.60

## Hasil Regresi Beta Saham

### 1. Aneka Tambang Tbk.

#### Sebelum Melaporkan Sustainability Report

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
	1 (Constant)	-.008	.100		
Return_pasar_2002	2.797	3.731	.231	.750	.471

a. Dependent Variable: Return\_saham\_2002

  

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
	1 (Constant)	.074	.069		
Return_pasar_2003	-.097	1.920	-.016	-.051	.961

a. Dependent Variable: Return\_saham\_2003

  

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
	1 (Constant)	.022	.034		
Return_pasar_2004	-.569	.546	-.313	-1.043	.322

a. Dependent Variable: Return\_saham\_2004

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2006

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.063	.023		2.729	.021
Return_pasar_2006	.190	.363	.163	.523	.613

a. Dependent Variable: Return\_saham\_2006

2007

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.057	.078		-.741	.476
Return_pasar_2007	1.038	1.220	.260	.851	.415

a. Dependent Variable: Return\_saham\_2007

2008

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.080	.030		-2.646	.024
Return_pasar_2008	.479	.267	.494	1.799	.102

a. Dependent Variable: Return\_saham\_2008

2. Astra International Tbk

Sebelum Melaporkan Sustainability Report

2004	<p><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.052</td> <td>.034</td> <td></td> <td>1.525</td> <td>.158</td> </tr> <tr> <td>Return_pasar_2004</td> <td>.450</td> <td>.543</td> <td>.253</td> <td>.828</td> <td>.427</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2004</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.052	.034		1.525	.158	Return_pasar_2004	.450	.543	.253	.828	.427
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.052	.034		1.525	.158																	
Return_pasar_2004	.450	.543	.253	.828	.427																	
2005	<p><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.052</td> <td>.045</td> <td></td> <td>1.142</td> <td>.280</td> </tr> <tr> <td>Return_pasar_2005</td> <td>-.207</td> <td>.782</td> <td>-.083</td> <td>-.264</td> <td>.797</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2005</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.052	.045		1.142	.280	Return_pasar_2005	-.207	.782	-.083	-.264	.797
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.052	.045		1.142	.280																	
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Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.075	.033		2.249	.048																	
Return_pasar_2006	.249	.523	.149	.477	.644																	

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2008	<p><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.043</td> <td>.053</td> <td></td> <td>.810</td> <td>.437</td> </tr> <tr> <td>Return_pasar_2008</td> <td>1.826</td> <td>.465</td> <td>.779</td> <td>3.929</td> <td>.003</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2008</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.043	.053		.810	.437	Return_pasar_2008	1.826	.465	.779	3.929	.003
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.043	.053		.810	.437																	
Return_pasar_2008	1.826	.465	.779	3.929	.003																	
2009	<p><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.066</td> <td>.027</td> <td></td> <td>2.444</td> <td>.035</td> </tr> <tr> <td>Return_pasar_2009</td> <td>.157</td> <td>.296</td> <td>.165</td> <td>.529</td> <td>.608</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2009</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.066	.027		2.444	.035	Return_pasar_2009	.157	.296	.165	.529	.608
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.066	.027		2.444	.035																	
Return_pasar_2009	.157	.296	.165	.529	.608																	
2010	<p><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.053</td> <td>.024</td> <td></td> <td>2.173</td> <td>.055</td> </tr> <tr> <td>Return_pasar_2010</td> <td>-.683</td> <td>.266</td> <td>-.631</td> <td>-2.571</td> <td>.028</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2010</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.053	.024		2.173	.055	Return_pasar_2010	-.683	.266	-.631	-2.571	.028
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.053	.024		2.173	.055																	
Return_pasar_2010	-.683	.266	-.631	-2.571	.028																	

3. Bakrie Sumatera Plantation Tbk

Sebelum Melaporkan Sustainability Report

2003	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.110	.059		1.870	.091	
Return_pasar_2003	-2.310	1.630	-.409	-1.417	.187	
a. Dependent Variable: Return_saham_2003						
2004	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.039	.048		.811	.436	
Return_pasar_2004	.361	.772	.146	.468	.650	
a. Dependent Variable: Return_saham_2004						
2005	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.046	.075		.617	.551	
Return_pasar_2005	-.189	1.289	-.046	-.147	.886	
a. Dependent Variable: Return_saham_2005						

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2007

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.060	.032		1.883	.089
Return_pasar_2007	.446	.505	.269	.884	.398

a. Dependent Variable: Return\_saham\_2007

2008

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.043	.047		-.917	.381
Return_pasar_2008	1.730	.411	.800	4.212	.002

a. Dependent Variable: Return\_saham\_2008

2009

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.012	.118		-.103	.920
Return_pasar_2009	2.126	1.293	.461	1.644	.131

a. Dependent Variable: Return\_saham\_2009

4. Bakrieland Development Tbk

Sebelum Melaporkan Sustainability Report

2005	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.012	.096		.120	.907	
Return_pasar_2005	-.066	1.653	-.013	-.040	.969	
a. Dependent Variable: Return_saham_2005						
2006	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.011	.057		.190	.853	
Return_pasar_2006	.315	.895	.111	.352	.732	
a. Dependent Variable: Return_saham_2006						
2007	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.042	.055		.764	.463	
Return_pasar_2007	1.972	.870	.583	2.267	.047	
a. Dependent Variable: Return_saham_2007						



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2009

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.061	.101		-.600	.562
Return_pasar_2009	3.586	1.114	.714	3.220	.009

a. Dependent Variable: Return\_saham\_2009

2010

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.047	.089		-.534	.605
Return_pasar_2010	.043	.976	.014	.044	.966

a. Dependent Variable: Return\_saham\_2010

2011

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.022	.024		-.938	.371
Return_pasar_2011	1.854	.459	.788	4.041	.002

a. Dependent Variable: Return\_saham\_2011

5. Bukit Asam Tbk

Sebelum Melaporkan Sustainability Report

2004	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.015	.037		-.408	.692	
Return_pasar_2004	2.283	.597	.771	3.823	.003	
	a. Dependent Variable: Return_saham_2004					
2005	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.026	.023		1.108	.294	
Return_pasar_2005	-.426	.397	-.321	-1.072	.309	
	a. Dependent Variable: Return_saham_2005					
2006	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.044	.049		.909	.385	
Return_pasar_2006	.544	.760	.221	.715	.491	
	a. Dependent Variable: Return_saham_2006					

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2008

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.063	.051		1.237	.244
Return_pasar_2008	1.599	.448	.749	3.570	.005

a. Dependent Variable: Return\_saham\_2008

2009

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.033	.037		.885	.397
Return_pasar_2009	1.111	.406	.654	2.735	.021

a. Dependent Variable: Return\_saham\_2009

2010

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.023	.013		-1.767	.108
Return_pasar_2010	1.011	.212	.833	4.767	.001

a. Dependent Variable: Return\_saham\_2010

6. Holcim Indonesia Tbk

Sebelum Melaporkan Sustainability Report

2003	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.170	.067		2.561	.028	
Return_pasar_2003	-1.927	1.852	-.313	-1.041	.322	
a. Dependent Variable: Return_saham_2003						
2004	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.027	.024		-1.127	.286	
Return_pasar_2004	1.985	.382	.854	5.198	.000	
a. Dependent Variable: Return_saham_2004						
2005	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.061	.044		-1.373	.200	
Return_pasar_2005	1.252	.762	.461	1.643	.131	
a. Dependent Variable: Return_saham_2005						

Sesudah Melaporkan Sustainability Report

2007

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.047	.033		1.436	.182
Return_pasar_2007	.800	.517	.439	1.547	.153

a. Dependent Variable: Return\_saham\_2007

2008

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.019	.032		-.595	.565
Return_pasar_2008	1.405	.281	.845	4.993	.001

a. Dependent Variable: Return\_saham\_2008

2009

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.021	.055		.383	.710
Return_pasar_2009	1.442	.599	.605	2.405	.037

a. Dependent Variable: Return\_saham\_2009

7. Indocement Tunggal Prakarsa Tbk

Sebelum Melaporkan Sustainability Report

2005	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>-.042</td> <td>.042</td> <td></td> <td>-.989</td> <td>.346</td> </tr> <tr> <td>Return_pasar_2005</td> <td>.944</td> <td>.726</td> <td>.380</td> <td>1.300</td> <td>.223</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2005</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	-.042	.042		-.989	.346	Return_pasar_2005	.944	.726	.380	1.300	.223
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	-.042	.042		-.989	.346																	
Return_pasar_2005	.944	.726	.380	1.300	.223																	
2006	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>-.004</td> <td>.027</td> <td></td> <td>-.134</td> <td>.896</td> </tr> <tr> <td>Return_pasar_2006</td> <td>1.279</td> <td>.423</td> <td>.691</td> <td>3.020</td> <td>.013</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2006</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	-.004	.027		-.134	.896	Return_pasar_2006	1.279	.423	.691	3.020	.013
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	-.004	.027		-.134	.896																	
Return_pasar_2006	1.279	.423	.691	3.020	.013																	
2007	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.003</td> <td>.036</td> <td></td> <td>.090</td> <td>.930</td> </tr> <tr> <td>Return_pasar_2007</td> <td>1.136</td> <td>.569</td> <td>.534</td> <td>1.998</td> <td>.074</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2007</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.003	.036		.090	.930	Return_pasar_2007	1.136	.569	.534	1.998	.074
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.003	.036		.090	.930																	
Return_pasar_2007	1.136	.569	.534	1.998	.074																	

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2009

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.049	.031		1.594	.142
Return_pasar_2009	.915	.335	.653	2.727	.021

a. Dependent Variable: Return\_saham\_2009

2010

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.006	.019		-.346	.737
Return_pasar_2010	.371	.206	.494	1.795	.103

a. Dependent Variable: Return\_saham\_2010

2011

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.005	.023		.232	.821
Return_pasar_2011	1.263	.443	.669	2.849	.017

a. Dependent Variable: Return\_saham\_2011

8. Medco Energy International Tbk

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2004	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.025	.029		.843	.419	
Return_pasar_2004	.569	.465	.361	1.223	.249	
a. Dependent Variable: Return_saham_2004						
2005	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.054	.050		1.074	.308	
Return_pasar_2005	-.204	.860	-.075	-.237	.818	
a. Dependent Variable: Return_saham_2005						
2006	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.034	.028		-1.217	.251	
Return_pasar_2006	1.105	.430	.630	2.568	.028	
a. Dependent Variable: Return_saham_2006						



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Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.019	.041		.466	.652
Return_pasar_2008	1.381	.355	.776	3.887	.003

a. Dependent Variable: Return\_saham\_2008

2009

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.020	.043		-.477	.644
Return_pasar_2009	.908	.469	.522	1.935	.082

a. Dependent Variable: Return\_saham\_2009

2010

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.036	.037		.959	.360
Return_pasar_2010	.054	.411	.041	.131	.898

a. Dependent Variable: Return\_saham\_2010

9. Pembangunan Jaya Ancol Tbk

Sebelum Melaporkan Sustainability Report

2005	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>-.024</td> <td>.041</td> <td></td> <td>-.574</td> <td>.578</td> </tr> <tr> <td>Return_pasar_2005</td> <td>.426</td> <td>.707</td> <td>.187</td> <td>.603</td> <td>.560</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2005</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	-.024	.041		-.574	.578	Return_pasar_2005	.426	.707	.187	.603	.560
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	-.024	.041		-.574	.578																	
Return_pasar_2005	.426	.707	.187	.603	.560																	
2006	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.002</td> <td>.082</td> <td></td> <td>.024</td> <td>.981</td> </tr> <tr> <td>Return_pasar_2006</td> <td>2.416</td> <td>1.285</td> <td>.511</td> <td>1.879</td> <td>.090</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2006</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.002	.082		.024	.981	Return_pasar_2006	2.416	1.285	.511	1.879	.090
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.002	.082		.024	.981																	
Return_pasar_2006	2.416	1.285	.511	1.879	.090																	
2007	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>-.004</td> <td>.028</td> <td></td> <td>-.152</td> <td>.883</td> </tr> <tr> <td>Return_pasar_2007</td> <td>.370</td> <td>.446</td> <td>.254</td> <td>.830</td> <td>.426</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2007</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	-.004	.028		-.152	.883	Return_pasar_2007	.370	.446	.254	.830	.426
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	-.004	.028		-.152	.883																	
Return_pasar_2007	.370	.446	.254	.830	.426																	

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**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.012	.031		.391	.704
Return_pasar_2009	.385	.346	.332	1.113	.292

a. Dependent Variable: Return\_saham\_2009

2010

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.017	.038		.435	.673
Return_pasar_2010	.476	.419	.338	1.136	.282

a. Dependent Variable: Return\_saham\_2010

2011

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.015	.025		.614	.553
Return_pasar_2011	.963	.481	.535	2.000	.073

a. Dependent Variable: Return\_saham\_2011

10. Semen gresik Tbk

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2005	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>-.003</td> <td>.035</td> <td></td> <td>-.075</td> <td>.942</td> </tr> <tr> <td>Return_pasar_2005</td> <td>1.096</td> <td>.600</td> <td>.500</td> <td>1.828</td> <td>.098</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2005</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	-.003	.035		-.075	.942	Return_pasar_2005	1.096	.600	.500	1.828	.098
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	-.003	.035		-.075	.942																	
Return_pasar_2005	1.096	.600	.500	1.828	.098																	
2006	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.031</td> <td>.026</td> <td></td> <td>1.165</td> <td>.271</td> </tr> <tr> <td>Return_pasar_2006</td> <td>.239</td> <td>.412</td> <td>.180</td> <td>.579</td> <td>.575</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2006</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.031	.026		1.165	.271	Return_pasar_2006	.239	.412	.180	.579	.575
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.031	.026		1.165	.271																	
Return_pasar_2006	.239	.412	.180	.579	.575																	
2007	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.004</td> <td>.021</td> <td></td> <td>.190</td> <td>.853</td> </tr> <tr> <td>Return_pasar_2007</td> <td>.613</td> <td>.325</td> <td>.512</td> <td>1.885</td> <td>.089</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2007</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.004	.021		.190	.853	Return_pasar_2007	.613	.325	.512	1.885	.089
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.004	.021		.190	.853																	
Return_pasar_2007	.613	.325	.512	1.885	.089																	

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Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.006	.027		.237	.817
Return_pasar_2009	.771	.299	.632	2.577	.028

a. Dependent Variable: Return\_saham\_2009

2010

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.015	.028		.542	.599
Return_pasar_2010	.762	.451	.471	1.690	.122

a. Dependent Variable: Return\_saham\_2010

2011

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.000	.016		-.017	.987
Return_pasar_2011	1.263	.315	.785	4.013	.002

a. Dependent Variable: Return\_saham\_2011

11. Telekomunikasi Indonesia Tbk

Sebelum Melaporkan Sustainability Report

2003	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.070	.021		3.256	.009	
Return_pasar_2003	-.827	.596	-.402	-1.387	.196	
a. Dependent Variable: Return_saham_2003						
2004	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.024	.020		1.183	.264	
Return_pasar_2004	.487	.318	.436	1.533	.156	
a. Dependent Variable: Return_saham_2004						
2005	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.017	.023		-.734	.480	
Return_pasar_2005	.871	.394	.573	2.214	.051	
a. Dependent Variable: Return_saham_2005						

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2007

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.019	.023		-.823	.430
Return_pasar_2007	.627	.359	.484	1.747	.111

a. Dependent Variable: Return\_saham\_2007

2008

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.054	.041		1.299	.223
Return_pasar_2008	1.109	.361	.696	3.068	.012

a. Dependent Variable: Return\_saham\_2008

2009

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.008	.029		-.280	.785
Return_pasar_2009	.659	.317	.549	2.080	.064

a. Dependent Variable: Return\_saham\_2009

12. Timah Tbk

Sebelum Melaporkan Sustainability Report

2004	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>-.017</td> <td>.032</td> <td></td> <td>-.536</td> <td>.603</td> </tr> <tr> <td>Return_pasar_2004</td> <td>.867</td> <td>.510</td> <td>.474</td> <td>1.701</td> <td>.120</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2004</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	-.017	.032		-.536	.603	Return_pasar_2004	.867	.510	.474	1.701	.120
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	-.017	.032		-.536	.603																	
Return_pasar_2004	.867	.510	.474	1.701	.120																	
2005	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>-.041</td> <td>.027</td> <td></td> <td>-1.517</td> <td>.160</td> </tr> <tr> <td>Return_pasar_2005</td> <td>.704</td> <td>.459</td> <td>.436</td> <td>1.532</td> <td>.157</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2005</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	-.041	.027		-1.517	.160	Return_pasar_2005	.704	.459	.436	1.532	.157
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	-.041	.027		-1.517	.160																	
Return_pasar_2005	.704	.459	.436	1.532	.157																	
2006	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>-.012</td> <td>.046</td> <td></td> <td>-.251</td> <td>.807</td> </tr> <tr> <td>Return_pasar_2006</td> <td>1.210</td> <td>.715</td> <td>.472</td> <td>1.692</td> <td>.122</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2006</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	-.012	.046		-.251	.807	Return_pasar_2006	1.210	.715	.472	1.692	.122
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	-.012	.046		-.251	.807																	
Return_pasar_2006	1.210	.715	.472	1.692	.122																	



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**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.018	.057		.326	.751
Return_pasar_2008	.491	.497	.298	.987	.347

a. Dependent Variable: Return\_saham\_2008

2009

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.017	.040		-.434	.674
Return_pasar_2009	1.388	.435	.710	3.189	.010

a. Dependent Variable: Return\_saham\_2009

2010

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.036	.023		-1.528	.158
Return_pasar_2010	2.226	.381	.880	5.849	.000

a. Dependent Variable: Return\_saham\_2010

13. Unilever Indonesia Tbk

Sebelum Melaporkan Sustainability Report

2004	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.022	.024		-.905	.387	
Return_pasar_2004	.242	.383	.196	.633	.541	
a. Dependent Variable: Return_saham_2004						
2005	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.007	.036		.186	.856	
Return_pasar_2005	.258	.625	.129	.413	.688	
a. Dependent Variable: Return_saham_2005						
2006	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.002	.024		-.083	.936	
Return_pasar_2006	1.086	.374	.677	2.906	.016	
a. Dependent Variable: Return_saham_2006						

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2008

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.032	.015		2.176	.055
Return_pasar_2008	.158	.131	.357	1.209	.254

a. Dependent Variable: Return\_saham\_2008

2009

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.040	.041		.981	.350
Return_pasar_2009	.271	.450	.187	.602	.560

a. Dependent Variable: Return\_saham\_2009

2010

Coefficients <sup>a</sup>					
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.002	.025		.073	.943
Return_pasar_2010	.502	.273	.502	1.837	.096

a. Dependent Variable: Return\_saham\_2010

14. United Tractor Tbk

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2005	<p style="text-align: center;"><b>Coefficients<sup>a</sup></b></p> <table border="1"> <thead> <tr> <th rowspan="2">Model</th> <th colspan="2">Unstandardized Coefficients</th> <th>Standardized Coefficients</th> <th rowspan="2">t</th> <th rowspan="2">Sig.</th> </tr> <tr> <th>B</th> <th>Std. Error</th> <th>Beta</th> </tr> </thead> <tbody> <tr> <td>1 (Constant)</td> <td>.021</td> <td>.036</td> <td></td> <td>.598</td> <td>.563</td> </tr> <tr> <td>Return_pasar_2005</td> <td>.208</td> <td>.616</td> <td>.106</td> <td>.338</td> <td>.742</td> </tr> </tbody> </table> <p>a. Dependent Variable: Return_saham_2005</p>	Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	B	Std. Error	Beta	1 (Constant)	.021	.036		.598	.563	Return_pasar_2005	.208	.616	.106	.338	.742
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.021	.036		.598	.563																	
Return_pasar_2005	.208	.616	.106	.338	.742																	
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Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.037	.025		1.450	.178																	
Return_pasar_2006	.737	.394	.509	1.871	.091																	
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Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.																	
	B	Std. Error	Beta																			
1 (Constant)	.005	.030		.180	.861																	
Return_pasar_2007	1.140	.469	.610	2.432	.035																	

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2009

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.053	.029		1.863	.092
Return_pasar_2009	1.325	.313	.801	4.234	.002

a. Dependent Variable: Return\_saham\_2009

2010

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.012	.015		.802	.441
Return_pasar_2010	.767	.247	.700	3.103	.011

a. Dependent Variable: Return\_saham\_2010

2011

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.008	.019		.407	.693
Return_pasar_2011	1.302	.361	.752	3.611	.005

a. Dependent Variable: Return\_saham\_2011

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2003	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.070	.043		1.640	.132	
Return_pasar_2003	-1.851	1.194	-.440	-1.550	.152	
a. Dependent Variable: Return_saham_2003						
2004	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.003	.059		-.049	.962	
Return_pasar_2004	1.314	.950	.401	1.383	.197	
a. Dependent Variable: Return_saham_2004						
2005	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.040	.045		.889	.395	
Return_pasar_2005	.015	.771	.006	.019	.985	
a. Dependent Variable: Return_saham_2005						

Sesudah Melaporkan Sustainability Report

2007	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	.101	.050		2.030	.070	
Return_pasar_2007	-1.343	.785	-.476	-1.710	.118	
a. Dependent Variable: Return_saham_2007						
2008	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.015	.049		-.297	.773	
Return_pasar_2008	1.243	.433	.672	2.873	.017	
a. Dependent Variable: Return_saham_2008						
2009	<b>Coefficients<sup>a</sup></b>					
	Unstandardized Coefficients		Standardized Coefficients			
Model	B	Std. Error	Beta	t	Sig.	
1 (Constant)	-.015	.060		-.249	.809	
Return_pasar_2009	1.371	.663	.547	2.067	.066	
a. Dependent Variable: Return_saham_2009						