

**Lampiran 1**  
**Data Sampel Penelitian**

Kode	Nama	Sektor/Sub Sektor
AALI	Astra Agro Lestari Tbk	Pertanian/Perkebunan
ADRO	Adaro Energy Tbk	Pertambangan/Batubara
ASII	Astra International Tbk	Aneka Industri/Otomotif & komponen
BBCA	Bank Central Asia Tbk	Keuangan/Bank
BBNI	Bank Negara Indonesia Tbk	Keuangan/Bank
BBRI	Bank Rakyat Indonesia Tbk	Keuangan/Bank
BDMN	Bank Danamon Indonesia Tbk	Keuangan/Bank
BMRI	Bank Mandiri (Persero) Tbk	Keuangan/Bank
BUMI	Bumi Resources Tbk	Pertambangan/Batubara
GGRM	Gudang Garam Tbk	Industri Barang Konsumsi/Rokok
INCO	Interational Nikel Indonesia Tbk	Pertambangan/Logam & Mineral Lainnya
INDF	Indofood Sukses makmur Tbk	Barang Konsumsi/Makanan & Minuman
INTP	Indocement Tunggak Prakasa Tbk	Industri Dasar Dan Kimia/Semen
ITMG	Indo Tambangraya Megah Tbk	Pertambangan/Batubara
JSMR	Jasa Marga Tbk	Infrastruktur, Utilitas & Sejenisnya/Jalan tol, Bandara,

		Pelabuhan & sejenisnya
KLBF	Kalbe Farma Tbk	Industri Barang Konsumsi/Farmasi
LPKR	Lippo Karawaci Tbk	Property & Realestate/Property & Realestate
LSIP	PP London Sumatera Tbk	Pertanian/Perkebunan
PGAS	Perusahaan Gas Negara (Persero) Tbk	Pertambangan/Minyak & Gas bumi
PTBA	Tambang Batubara Bukit Asam Tbk	Pertambangan/Batubara
SMGR	Semen Gresik (Persero) Tbk	Industri Dasar Dan Kimia/Semen
TLKM	Telekomunikasi Indonesia Tbk	Infrastruktur, Utilitas & Sejenisnya/Telekomunikasi
UNTR	United Tractors Tbk	Aneka Industri/Otomotif & komponen
UNVR	Unilever Indonesia Tbk	Industri Barang Konsumsi/Kosmetik & Keperluan Rumah Tangga

## Lampiran 2

### Statistik Deskriptif Estimasi Beta dan Standar *Error* Beta per Tahun

Interval *Return* Harian

	$\beta$			
	YEAR			
COMP	2013	2012	2011	2010
AALI	0,4955	1,20303	0,97565	1,14308
ADRO	0,7545	1,74318	1,47370	1,12201
ASII	1,4088	1,37543	1,22742	1,36432
BBCA	1,1758	1,02464	0,98175	1,26308
BBNI	1,4701	0,79970	1,34997	0,97096
BBRI	1,4280	1,36015	1,46827	1,19179
BDMN	0,8999	0,73515	0,91624	1,21526
BMRI	1,4834	1,33031	1,50250	1,29709
BUMI	1,1835	2,27841	1,49535	1,58736
GGRM	1,0699	0,97474	0,94564	0,78339
INCO	0,7524	1,58407	1,24638	1,38488
INDF	1,0076	0,84674	1,10947	0,95845
INTP	1,3612	1,17907	1,49856	1,67254
ITMG	0,6154	1,12657	1,35596	1,06005
JSMR	0,8517	0,63186	0,83885	0,80840
KLBF	1,3228	0,60943	1,24612	0,89267
LPKR	1,4165	0,69382	1,19751	0,53054
LSIP	0,4317	0,98112	1,15862	0,94854
PGAS	0,9433	0,76842	1,12124	1,05263
PTBA	1,0762	1,54516	1,17183	1,08052
SMGR	1,5231	1,27791	1,01066	1,06129
TLKM	1,2322	0,73479	0,54080	0,74569
UNTR	1,0728	1,60787	1,28986	1,58070

UNVR	1,2922	0,97516	0,60210	1,53606
<b>Mean</b>	<b>1,09452</b>	<b>1,14111</b>	<b>1,15519</b>	<b>1,13547</b>
<b>Med</b>	<b>1,12599</b>	<b>1,07561</b>	<b>1,18467</b>	<b>1,10126</b>
<b>Min</b>	<b>0,43168</b>	<b>0,60943</b>	<b>0,54080</b>	<b>0,53054</b>
<b>Max</b>	<b>1,52310</b>	<b>2,27841</b>	<b>1,50250</b>	<b>1,67254</b>
<b>Stdev</b>	<b>0,32131</b>	<b>0,41203</b>	<b>0,26743</b>	<b>0,29045</b>

	$S_B$			
	YEAR			
<b>COMP</b>	2013	2012	2011	2010
AALI	0,11559	0,13589	0,07059	0,09798
ADRO	0,33900	0,13589	0,08130	0,09747
ASII	0,31570	0,09763	0,05992	0,06911
BBCA	0,06869	0,09807	0,05630	0,08358
BBNI	0,08126	0,08873	0,06179	0,09882
BBRI	0,07817	0,09553	0,06287	0,08142
BDMN	0,31977	0,23967	0,08411	0,10227
BMRI	0,08280	0,09174	0,06371	0,07950
BUMI	0,36401	0,23378	0,09656	0,16334
GGRM	0,31953	0,13039	0,08113	0,11361
INCO	0,14918	0,16941	0,07083	0,09308
INDF	0,09696	0,09555	0,06835	0,09009
INTP	0,08938	0,12143	0,07452	0,20944
ITMG	0,12254	0,12547	0,07380	0,09816
JSMR	0,31920	0,10506	0,06062	0,08563
KLBF	0,09209	0,11542	0,08272	0,10577
LPKR	0,11219	0,11872	0,08872	0,13257
LSIP	0,14730	0,16888	0,07409	0,08804
PGAS	0,10198	0,12981	0,08042	0,07311

PTBA	0,33318	0,13121	0,06526	0,08131
SMGR	0,31583	0,12114	0,07565	0,07657
TLKM	0,08406	0,12048	0,06657	0,07084
UNTR	0,10706	0,14077	0,06976	0,14053
UNVR	0,10334	0,15605	0,07038	0,21879
<b>Mean</b>	<b>0,177451</b>	<b>0,131946</b>	<b>0,072499</b>	<b>0,106293</b>
<b>Med</b>	<b>0,113889</b>	<b>0,12345</b>	<b>0,070709</b>	<b>0,095274</b>
<b>Min</b>	<b>0,068687</b>	<b>0,088726</b>	<b>0,056296</b>	<b>0,069112</b>
<b>Max</b>	<b>0,364011</b>	<b>0,239665</b>	<b>0,096558</b>	<b>0,218788</b>
<b>Stdev</b>	<b>0,110934</b>	<b>0,03927</b>	<b>0,009965</b>	<b>0,040134</b>

Interval Return Mingguan

	$\beta$			
	YEAR			
<b>COMP</b>	2013	2012	2011	2010
AALI	0,06139	1,06024	0,99417	1,35705
ADRO	0,28165	2,03975	1,23192	1,41377
ASII	1,35693	1,77758	1,17305	1,53874
BBCA	1,19680	1,08082	0,97415	0,99135
BBNI	1,62425	0,66009	1,41531	1,10824
BBRI	1,47855	1,34121	1,44788	1,05026
BDMN	0,59452	1,84491	0,56334	1,23994
BMRI	1,59856	1,09479	1,60463	1,39330
BUMI	1,07101	2,77902	1,27622	0,99908
GGRM	0,96783	1,00562	1,01153	0,68380
INCO	0,30701	1,97600	1,27403	1,59719
INDF	1,28936	0,51102	1,19429	0,91396
INTP	0,93995	0,70337	1,57977	1,03135
ITMG	0,65440	0,66171	1,11533	1,35409

JSMR	0,63957	0,84904	0,73213	0,91260
KLBF	1,43884	0,38920	1,27022	1,33258
LPKR	1,84116	0,97710	1,08971	0,80723
LSIP	0,13303	0,98766	1,11407	1,33292
PGAS	1,10471	0,57063	1,19925	0,97867
PTBA	0,50089	1,81809	1,52954	1,03839
SMGR	1,31031	1,31213	1,17517	0,62628
TLKM	1,16479	0,54904	0,41954	0,46939
UNTR	0,81869	2,09856	1,52618	1,37223
UNVR	0,91693	0,91138	0,57991	0,59716
<b>Mean</b>	<b>0,97046</b>	<b>1,20829</b>	<b>1,14547</b>	<b>1,08915</b>
<b>Med</b>	<b>1,01942</b>	<b>1,03293</b>	<b>1,18473</b>	<b>1,04432</b>
<b>Min</b>	<b>0,06139</b>	<b>0,38920</b>	<b>0,41954</b>	<b>0,46939</b>
<b>Max</b>	<b>1,84116</b>	<b>2,77902</b>	<b>1,60463</b>	<b>1,59719</b>
<b>Stdev</b>	<b>0,49263</b>	<b>0,62325</b>	<b>0,31975</b>	<b>0,30965</b>

	<b>S<sub>B</sub></b>			
	<b>YEAR</b>			
<b>COMP</b>	2013	2012	2011	2010
AAI	0,29160	0,47449	0,16796	0,25770
ADRO	0,32931	0,43173	0,17374	0,22541
ASII	0,14764	0,26955	0,13531	0,15667
BBCA	0,10820	0,21745	0,12403	0,15484
BBNI	0,16922	0,18549	0,14484	0,25678
BBRI	0,14582	0,25478	0,13796	0,15741
BDMN	0,21558	0,62847	0,20070	0,21869
BMRI	0,17495	0,25202	0,12083	0,13393
BUMI	0,38413	0,67252	0,22123	0,36056
GGRM	0,21519	0,42648	0,17727	0,30823

INCO	0,34908	0,51747	0,15660	0,19164
INDF	0,16522	0,28150	0,16492	0,22511
INTP	0,16136	0,26447	0,18010	0,16177
ITMG	0,31940	0,33155	0,17848	0,22741
JSMR	0,15996	0,24652	0,13322	0,21664
KLBF	0,16876	0,34548	0,15789	0,24376
LPKR	0,30850	0,37862	0,22126	0,36182
LSIP	0,33407	0,55195	0,15065	0,24637
PGAS	0,18631	0,32997	0,20687	0,15566
PTBA	0,32559	0,40214	0,16889	0,16977
SMGR	0,18997	0,32771	0,15810	0,15238
TLKM	0,18171	0,33428	0,14866	0,14982
UNTR	0,20731	0,42673	0,14959	0,17130
UNVR	0,21010	0,38804	0,17939	0,20278
<b>Mean</b>	<b>0,22704</b>	<b>0,372475</b>	<b>0,164936</b>	<b>0,21277</b>
<b>Med</b>	<b>0,198639</b>	<b>0,339881</b>	<b>0,161511</b>	<b>0,20971</b>
<b>Min</b>	<b>0,1082</b>	<b>0,185486</b>	<b>0,120826</b>	<b>0,133934</b>
<b>Max</b>	<b>0,38413</b>	<b>0,672517</b>	<b>0,22126</b>	<b>0,361822</b>
<b>Stdev</b>	<b>0,079586</b>	<b>0,127034</b>	<b>0,027788</b>	<b>0,063643</b>

Interval *Return* Bulanan

	$\beta$			
	YEAR			
<b>COMP</b>	2013	2012	2011	2010
AALI	-1,19213	0,84222	1,15226	0,48111
ADRO	-1,09683	1,70692	1,57290	0,67156
ASII	0,75707	1,45244	1,08619	1,56191
BBCA	1,23712	1,16250	1,08705	1,03409
BBNI	1,92867	1,01394	1,58750	0,75091

BBRI	1,85000	1,68206	1,56839	1,12121
BDMN	1,44875	1,10273	0,31638	0,77452
BMRI	1,80550	1,22828	1,60981	1,65159
BUMI	2,55209	2,47615	2,10841	1,20335
GGRM	0,49280	0,32088	0,51779	0,40277
INCO	-0,06116	2,51513	1,34395	0,14872
INDF	0,82927	0,53759	1,23354	1,11716
INTP	0,89351	0,71886	1,26376	0,62451
ITMG	-0,87204	1,07582	1,42636	0,63232
JSMR	0,52808	0,71517	0,62605	0,93626
KLBF	0,99375	0,76649	0,99097	0,56501
LPKR	1,97462	0,94122	1,51823	1,38243
LSIP	-0,76464	2,23381	0,72447	0,75928
PGAS	0,09693	0,03386	1,24652	0,29458
PTBA	-0,60779	2,20441	1,34525	1,11319
SMGR	1,64559	1,68887	1,41896	0,73397
TLKM	0,88691	1,02851	-0,02907	0,63775
UNTR	0,01933	2,06657	1,32005	0,76741
UNVR	0,50001	-0,14367	-0,07852	0,40101
<b>Mean</b>	<b>0,66023</b>	<b>1,22378</b>	<b>1,12322</b>	<b>0,82361</b>
<b>Med</b>	<b>0,79317</b>	<b>1,08927</b>	<b>1,25514</b>	<b>0,75510</b>
<b>Min</b>	<b>-1,19213</b>	<b>-0,14367</b>	<b>-0,07852</b>	<b>0,14872</b>
<b>Max</b>	<b>2,55209</b>	<b>2,51513</b>	<b>2,10841</b>	<b>1,65159</b>
<b>Stdev</b>	<b>1,05599</b>	<b>0,73077</b>	<b>0,53403</b>	<b>0,38645</b>

	S $\beta$			
	YEAR			
COMP	2013	2012	2011	2010
AALI	0,72947	0,65315	0,25070	0,45394



ADRO	0,94308	0,63913	0,51156	0,34229
ASII	0,30573	0,45309	0,19811	0,22458
BBCA	0,30674	0,36422	0,24592	0,30291
BBNI	0,37641	0,25858	0,24965	0,59175
BBRI	0,47470	0,32549	0,30372	0,31320
BDMN	0,36653	0,67334	0,39400	0,42201
BMRI	0,32007	0,38504	0,24438	0,27960
BUMI	0,65230	0,92426	0,40991	0,63495
GGRM	0,52661	0,71098	0,43721	0,74022
INCO	0,99406	1,14166	0,49494	0,44593
INDF	0,42391	0,32441	0,31496	0,39153
INTP	0,55865	0,64298	0,44225	0,26786
ITMG	0,87609	0,69892	0,28981	0,34246
JSMR	0,40715	0,30142	0,30490	0,59341
KLBF	0,45956	0,55035	0,30414	0,68793
LPKR	0,84500	0,62700	0,61701	0,58899
LSIP	1,31878	0,83128	0,37086	0,42852
PGAS	0,57352	0,67739	0,47064	0,36253
PTBA	0,81255	0,56395	0,12810	0,39961
SMGR	0,26614	0,37762	0,46040	0,31924
TLKM	0,34377	0,60764	0,18516	0,30351
UNTR	0,40611	0,76457	0,35988	0,24763
UNVR	0,46532	0,72479	0,41751	0,43829
<b>Mean</b>	<b>0,573011</b>	<b>0,592553</b>	<b>0,350239</b>	<b>0,421787</b>
<b>Med</b>	<b>0,470009</b>	<b>0,633063</b>	<b>0,337423</b>	<b>0,39557</b>
<b>Min</b>	<b>0,266141</b>	<b>0,25858</b>	<b>0,128097</b>	<b>0,224585</b>
<b>Max</b>	<b>1,318777</b>	<b>1,141661</b>	<b>0,617009</b>	<b>0,740225</b>
<b>Stdev</b>	<b>0,269686</b>	<b>0,215431</b>	<b>0,118763</b>	<b>0,145512</b>

**Lampiran 3**  
**Hasil Uji Asumsi Homogenitas Variance**

**Test of Homogeneity of Variances**

Sb

Levene Statistic	df1	df2	Sig.
3.562	2	9	.073

#### Lampiran 4

#### Hasil Uji Anova Interval *Return* dengan *Standard Error* Beta

#### ANOVA

Sb

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	38285648602 5639.500	2	1914282430128 19.750	5.348	.029
Within Groups	32217193143 4896.750	9	3579688127054 4.086		
Total	70502841746 0536.200	11			

## Lampiran 5

### Hasil Uji Anova Periode Estimasi dengan *Standard Error* Beta

#### ANOVA

Sb

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	10833254707 8256.900	3	36110849026 085.630	.484	.703
Within Groups	59669587038 2279.400	8	74586983797 784.920		
Total	70502841746 0536.200	11			

**Lampiran 6**  
**Estimasi Beta dan *Standard Error* Beta dengan Interval *Return* Harian per Periode**

2013

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>a</sup>		. Enter

a. All requested variables entered.

b. Dependent Variable: Ri

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.935 <sup>a</sup>	.875	.875	.005293715

a. Predictors: (Constant), Rm

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.048	1	.048	1695.534	.000 <sup>a</sup>
	Residual	.007	242	.000		
	Total	.054	243			

a. Predictors: (Constant), Rm

b. Dependent Variable: Ri

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-4.170E-5	.000		-.123	.902
	Rm	1.043	.025	.935	41.177	.000

a. Dependent Variable: Ri

2013-2012

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>a</sup>		Enter

a. All requested variables entered.

b. Dependent Variable: Ri

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.936 <sup>a</sup>	.876	.876	.004519423

a. Predictors: (Constant), Rm

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.071	1	.071	3460.912	.000 <sup>a</sup>
	Residual	.010	488	.000		
	Total	.081	489			

a. Predictors: (Constant), Rm

b. Dependent Variable: Ri

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.000	.000		-.524	.601
	Rm	1.071	.018	.936	58.830	.000

a. Dependent Variable: Ri

2013-2011

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>a</sup>		Enter

a. All requested variables entered.

b. Dependent Variable: Ri

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.960 <sup>a</sup>	.921	.921	.004045900

a. Predictors: (Constant), Rm

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.141	1	.141	8624.355	.000 <sup>a</sup>
	Residual	.012	735	.000		
	Total	.153	736			

a. Predictors: (Constant), Rm

b. Dependent Variable: Ri

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.000	.000		-.797	.426
	Rm	1.110	.012	.960	92.867	.000

a. Dependent Variable: Ri



2013-2010

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>a</sup>		Enter

a. All requested variables entered.

b. Dependent Variable: Ri

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.956 <sup>a</sup>	.913	.913	.004324336

a. Predictors: (Constant), Rm

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.192	1	.192	10286.036	.000 <sup>a</sup>
	Residual	.018	980	.000		
	Total	.211	981			

a. Predictors: (Constant), Rm

b. Dependent Variable: Ri

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-9.922E-5	.000		-.718	.473
Rm	1.117	.011	.956	101.420	.000

a. Dependent Variable: Ri

**Lampiran 7**  
**Estimasi Beta dan *Standard Error* Beta dengan Interval Return**  
**Mingguan per Periode**

2013

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>b</sup>		Enter

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

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.815 <sup>a</sup>	.664	.657	16839765.334835 082

- a. Predictors: (Constant), Rm

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	274550136313448 04.000	1	27455013631 344804.000	96.81 7	.000 <sup>b</sup>
	Residual	138953071300833 50.000	49	28357769653 2313.250		
	Total	413503207614281 52.000	50			

a. Dependent Variable: Ri

b. Predictors: (Constant), Rm

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
	1	(Constant)	329307.73 1			2362040.0 33
	Rm	.862	.088	.815	9.840	.000

a. Dependent Variable: Ri

2013-2012

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>b</sup>		Enter

a. Dependent Variable: Ri

b. All requested variables entered.

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.812 <sup>a</sup>	.659	.656	13899519.610660 905

a. Predictors: (Constant), Rm

**ANOVA<sup>a</sup>**

Model	Sum of Squares	df	Mean Square	F	Sig.
1	Regression	377623567654365	37762356765	195.46	.000 <sup>b</sup>
		84.000	436584.000	1	
Residual	195128611861218	101	19319664540		
Total		56.000	7147.100		
		572752179515584			
	40.000	102			

a. Dependent Variable: Ri

b. Predictors: (Constant), Rm

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
	1	(Constant)	-159584.267			1369917.933
	Rm	.899	.064	.812	13.981	.000

a. Dependent Variable: Ri

2013-2011

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>b</sup>		Enter

a. Dependent Variable: Ri

b. All requested variables entered.

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.814 <sup>a</sup>	.663	.661	15990909.340715 097

a. Predictors: (Constant), Rm

**ANOVA<sup>a</sup>**

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	764398378726606 72.000	1	76439837872 660672.000	298.933	.000 <sup>b</sup>
1 Residual	388677955945313 44.000	152	25570918154 2969.380		
Total	115307633467192 016.000	153			

a. Dependent Variable: Ri

b. Predictors: (Constant), Rm

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	756194.776	1288592.969		.587	.558
1 Rm	.983	.057	.814	17.290	.000

a. Dependent Variable: Ri

2013-2010

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>b</sup>		Enter

a. Dependent Variable: Ri

b. All requested variables entered.

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.828 <sup>a</sup>	.686	.684	15284895.422916 334

a. Predictors: (Constant), Rm

**ANOVA<sup>a</sup>**

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	104114858900127 536.000	1	10411485890 0127536.000	445.644	.000 <sup>b</sup>
1 Residual	476601177302556 96.000	204	23362802808 9488.720		
Total	151774976630383 232.000	205			

a. Dependent Variable: Ri

b. Predictors: (Constant), Rm

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	74057.129	1069468.568		.069	.945
Rm	.954	.045	.828	21.110	.000

a. Dependent Variable: Ri



**Lampiran 8**  
**Estimasi Beta dan *Standard Error* Beta dengan Interval *Return* Bulanan per Periode**

2013

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>b</sup>		. Enter

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

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.712 <sup>a</sup>	.507	.458	34139502.82110 7574

- a. Predictors: (Constant), Rm

**ANOVA<sup>a</sup>**

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	1198133544605 0052.000	1	11981335446 050052.000	10.280	.009 <sup>b</sup>
1 Residual	1165505652872 4120.000	10	11655056528 72412.000		
Total	2363639197477 4172.000	11			

a. Dependent Variable: Ri

b. Predictors: (Constant), Rm

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.		
	B	Std. Error	Beta				
1	(Constant)	-1030126.352	9861163.029		-.104	.919	
	Rm	.675	.211		.712	3.206	.009

a. Dependent Variable: Ri

2013-2012

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>b</sup>		. Enter

a. Dependent Variable: Ri

b. All requested variables entered.

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.810 <sup>a</sup>	.656	.641	27625389.086215384

a. Predictors: (Constant), Rm

**ANOVA<sup>a</sup>**

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	3206611107569	1	3206611107569	42.017	.000 <sup>b</sup>
	2864.000		2864.000		
1 Residual	1678956668762	22	7631621221647		
	5336.000		88.000		
1 Total	4885567776331	23			
	8200.000				

a. Dependent Variable: Ri

b. Predictors: (Constant), Rm

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-1164164.874	5672954.077		-.205	.839
1 Rm	.872	.135	.810	6.482	.000

a. Dependent Variable: Ri

2013-2011

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>b</sup>		Enter

a. Dependent Variable: Ri

b. All requested variables entered.

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.835 <sup>a</sup>	.697	.688	27363276.26382 6583

a. Predictors: (Constant), Rm

### ANOVA<sup>a</sup>

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	5851507880547 7824.000	1	5851507880547 7824.000	78.150	.000 <sup>b</sup>
1 Residual	2545746218827 6836.000	34	7487488878904 95.100		
Total	8397254099375 4656.000	35			

a. Dependent Variable: Ri

b. Predictors: (Constant), Rm

### Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-1095554.963	4581871.221		-.239	.812
1 Rm	.887	.100	.835	8.840	.000

a. Dependent Variable: Ri

2013-2010

**Variables Entered/Removed<sup>a</sup>**

Model	Variables Entered	Variables Removed	Method
1	Rm <sup>b</sup>		Enter

a. Dependent Variable: Ri

b. All requested variables entered.

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.881 <sup>a</sup>	.776	.772	24003106.07786 5317

a. Predictors: (Constant), Rm

**ANOVA<sup>a</sup>**

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	9206522446362 0896.000	1	9206522446362 0896.000	159.794	.000 <sup>b</sup>
1 Residual	2650285866372 1724.000	46	5761491013852 54.900		
Total	1185680831273 42624.000	47			

a. Dependent Variable: Ri

b. Predictors: (Constant), Rm

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	43155.957	3562145.016		.012	.990
Rm	.898	.071	.881	12.641	.000

a. Dependent Variable: Ri