

LAMPIRAN

Lampiran 1
Teoritikal Mapping

No	Nama	Judul dan Model Analisis	Variabel	Hasil
1	Suryowati (1998)	Analisis Hubungan Kinerja dan Risiko pada Perusahaan Perbankan di Bursa Efek Jakarta Model Analisis: $R_a = a_i + b_i R_{ml} + e_{it}$	<i>return on asset (ROA)</i> , <i>return on equity (ROE)</i> , <i>loan to deposit ratio (LDR)</i> , <i>earning pershare (EPS)</i> , dan <i>dividend payout ratio (DPR)</i>	*terdapat hubungan yg signifikan antara kinerja terhadap risiko sistematis *Variabel yg memiliki pengaruh dominan terhadap risiko sistematis adalah <i>return on equity (ROE)</i> .
2	Indra (2006)	Analisis Pengaruh Faktor-faktor Fundamental terhadap Risiko Sistematis pada Perusahaan di BEJ Model Analisis: $R_i = \alpha_i + \beta_i R_M + e_i$	<i>debt to equity ratio (DER)</i> , <i>return on equity (ROE)</i> , <i>earning per share (EPS)</i> , <i>price earning ratio (PER)</i> , dan <i>operating profit margin (OPM)</i> .	*variabel DER, ROE, EPS, PER, dan OPM secara bersama-sama tidak berpengaruh secara signifikan terhadap risiko sistematis (beta). *Hampir seluruh variabel tidak ada yang dominan pengaruhnya terhadap beta, kecuali OPM pada tahun 1999
3	Yowana (2001)	Analisis Pengaruh Variabel Makro dan Mikro Terhadap Beta Saham Perusahaan Manufaktur di BEJ Model Analisis: $R_i = \alpha_i + \beta_i R_M + e_i$	<u>Makro</u> : PDB, tk bunga deposito, tk inflasi, kurs. <u>Mikro</u> : <i>ROE</i> , <i>current ratio</i> , <i>asset growth</i> , <i>debt to equity</i>	Semua variabel tersebut secara simultan berpengaruh signifikan terhadap beta saham. Sedangkan secara parsial yang berpengaruh signifikan terhadap beta shm adalah PDB, ROE, dan <i>Debt to equity</i>
4	Susilawati dan Utami (2001)	Analisis Faktor-Faktor yang Mempengaruhi Beta Saham di BEJ: Perbandingan Periode Sebelum dan Selama Krisis Moneter Model Analisis: $R_i = \alpha_i + \beta_i R_M + e_i$	<i>financial leverage</i> , <i>operating leverage</i> , dan pertumbuhan perusahaan	*Tidak ada perbedaan nilai beta saham antara sebelum dan selama krisis moneter di Ind. *Hanya faktor pertumbuhan secara parsial yang berpengaruh signifikan terhadap beta shm *faktor <i>financial leverage</i> dan <i>operating leverage</i> tidak berpengaruh signifikan terhadap beta shm
5	Tandelilin dan Lantara (2001)	Stabilitas dan Prediktabilitas Beta Saham: Studi Empiris di BEJ	<i>beta coefficient</i> , <i>beta stability and predictability</i> , <i>beta bias</i>	*adanya indikasi stabilitas beta saham di BEJ yang juga dapat diprediksikan *prediktabilitas beta portofolio saham cenderung lebih kuat dibanding prediktabilitas beta saham individual

Lampiran 2
Komposisi Pendapatan Bank Tahun 2003 - 2006

No	Nama Bank	Pendapatan Operasional	Pendapatan Operasional Lainnya	Beban Bunga	Beban Operasional Lainnya	Total Pendapatan	Labanya setelah Pajak
1	ANK						
	2003	17.42%	24.26%	26.28%	27.45%	30.83%	21.41%
	2004	27.17%	25.10%	18.23%	26.95%	25.51%	26.08%
	2005	29.99%	28.46%	26.54%	23.43%	11.52%	30.86%
	2006	25.42%	22.18%	28.95%	22.16%	32.14%	21.65%
2	Artha Graha						
	2003	1.57%	9.63%	1.25%	4.92%	1.83%	3.20%
	2004	58.14%	39.20%	0.87%	2.86%	1.44%	60.85%
	2005	17.43%	25.73%	43.10%	54.52%	48.06%	16.85%
	2006	22.85%	25.44%	54.79%	37.70%	48.67%	19.10%
3	Buana						
	2003	19.47%	22.77%	28.68%	22.99%	24.39%	18.84%
	2004	24.18%	22.03%	20.48%	28.44%	23.43%	24.09%
	2005	27.93%	31.21%	24.47%	26.02%	26.19%	29.37%
	2006	28.42%	23.98%	26.37%	22.55%	25.99%	27.70%
4	Bumiputera						
	2003	139.84%	34.08%	25.31%	19.49%	23.72%	167.28%
	2004	157.33%	29.99%	20.33%	27.29%	24.67%	187.08%
	2005	210.16%	17.96%	24.68%	30.95%	24.72%	-284.41%
	2006	13.19%	17.96%	29.04%	22.27%	26.89%	30.05%
5	BCA						
	2003	18.30%	20.57%	29.64%	22.93%	24.50%	15.97%
	2004	26.27%	25.04%	21.22%	23.59%	23.11%	39.15%
	2005	29.37%	31.30%	24.10%	29.04%	26.59%	24.03%
	2006	26.06%	23.10%	25.05%	24.44%	25.80%	20.85%
6	Century						
	2003	4.13%	30.25%	18.75%	13.67%	19.05%	-1.58%
	2004	77.29%	16.49%	19.75%	46.43%	16.24%	109.58%
	2005	26.97%	26.86%	28.18%	19.99%	23.45%	-3.26%
	2006	-8.38%	26.40%	33.32%	19.90%	41.26%	-4.73%
7	Danamon						
	2003	-72.38%	39.23%	23.51%	27.84%	20.23%	22.31%
	2004	-45.39%	20.15%	17.54%	16.09%	22.47%	35.13%
	2005	141.54%	26.03%	28.03%	25.52%	29.09%	29.22%
	2006	76.23%	14.54%	30.92%	30.56%	28.20%	13.33%
8	Eksekutif Intr						
	2003	33.71%	31.55%	35.09%	31.12%	35%	-4781.97%
	2004	39.94%	31.17%	19.67%	36.34%	29.09%	-1360.92%
	2005	22.67%	21.73%	23.13%	19.29%	21.07%	5225.08%
	2006	3.69%	15.55%	22.11%	13.25%	14.84%	1017.81%
9	BII						
	2003	10.15%	20.25%	28.22%	18.30%	21.81%	13.02%
	2004	31.77%	30.76%	15.93%	23.96%	19.29%	34.62%
	2005	35.14%	27.32%	25.48%	29.88%	28.99%	30.55%
	2006	22.94%	21.50%	30.37%	27.87%	29.91%	21.80%
10	Kesawan						
	2003	45.69%	25.56%	24.99%	23.51%	24.68%	22.57%
	2004	59.57%	25.48%	20.33%	29.06%	23.41%	21.98%
	2005	-3.53%	30.65%	27.76%	25.84%	26.52%	24.64%
	2006	-1.72%	18.31%	26.91%	21.59%	25.39%	30.81%

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No	Nama Bank	Pendapatan Operasional	Pendapatan Operasional Lainnya	Beban Bunga	Beban Operasional Lain-2	Total Pendapatan	Laba setelah Pajak
11	Lippo						
	2003	0.27%	28%	27.96%	29.78%	23.45%	-43.16%
	2004	26.18%	25.17%	22.86%	22.30%	22.73%	74.68%
	2005	37.23%	26.88%	24.24%	25.57%	26.97%	34.48%
12	Mayapada Intr						
	2003	18.98%	5.47%	29.48%	29.07%	28.80%	6.50%
	2004	26.30%	40.93%	10.81%	16.28%	12.83%	27.19%
	2005	24.36%	35.30%	26.56%	29.73%	27.68%	26.22%
13	Mega						
	2003	19.07%	29.02%	36.33%	17.01%	28.89%	18.95%
	2004	27.93%	27.07%	23.04%	20.90%	23.33%	27.97%
	2005	33.81%	25.82%	19.42%	33.57%	24.99%	33.63%
14	BNI						
	2003	9.27%	23.01%	33.41%	25.05%	26.79%	12.22%
	2004	38.26%	31.22%	20.41%	26.02%	24.13%	46.22%
	2005	27.47%	25.45%	22.91%	27.54%	26.09%	20.85%
15	Niaga						
	2003	12.36%	23.05%	19.31%	19.28%	17.37%	20.12%
	2004	23.25%	25.33%	14.69%	22.77%	18.01%	28.43%
	2005	26.67%	19.23%	25.73%	24.87%	26.56%	23.55%
16	NISP						
	2003	19.41%	20.01%	25.24%	18.21%	23.10%	20.94%
	2004	33.87%	27.49%	19.40%	22.07%	24.11%	34.47%
	2005	25.41%	31.81%	27.17%	32.57%	30.87%	24.28%
17	Nusantara						
	2003	-604.56%	19.56%	20.44%	15.44%	19.37%	22.66%
	2004	-1072.78%	52.47%	17.19%	31.22%	20.74%	29.89%
	2005	1033.17%	4.86%	27.70%	25.71%	28.68%	30.18%
18	Panin						
	2003	21.30%	25.67%	15.37%	31.33%	18.07%	17.06%
	2004	0.86%	28.63%	15.51%	18.47%	19.55%	35.75%
	2005	32.25%	16.35%	30.16%	22.77%	26.83%	20.62%
19	Permata						
	2003	27.11%	21.97%	28.85%	17.63%	24.73%	32.84%
	2004	31.57%	23.75%	19.64%	24.67%	22.75%	36.65%
	2005	22.53%	26.34%	23.67%	29.96%	26.08%	17.36%
20	Swadesi						
	2003	24.42%	23.16%	22.15%	23.43%	23.04%	24.72%
	2004	29.74%	31.32%	18.13%	26.05%	21.88%	29.22%
	2005	29.92%	28.72%	27.22%	28.51%	27.23%	30.28%
	2006	15.92%	16.80%	32.50%	22.01%	27.68%	15.78%
	2006	36.32%	19.95%	24.94%	22.35%	26.85%	34.01%
	2006	30.36%	18.19%	33.14%	24.92%	30.69%	40.09%
2006	19.18%	18.08%	21.22%	28.53%	22.79%	19.45%	
2006	25%	20.33%	23.27%	21.39%	22.98%	20.71%	
2006	37.73%	32.39%	40.26%	33.08%	38.06%	27.89%	
2006	21.28%	20.69%	28.19%	27.15%	19.92%	20.31%	
2006	744.16%	23.11%	34.66%	27.63%	31.21%	17.28%	
2006	45.60%	29.35%	38.96%	27.42%	35.55%	26.58%	
2006	18.79%	27.95%	27.84%	27.74%	26.44%	13.15%	
2006	15.92%	16.80%	32.50%	22.01%	27.68%	15.78%	

Sumber: Diambil dari JSX dan diolah peneliti

Lampiran 3

Data Return on total assets

No	Nama Bank	Kode	ROA			
			2003	2004	2005	2006
1	PT Bank Arta Niaga Kencana Tbk	ANKB	0.0112	0.0139	0.0143	0.0096
2	PT Artha Graha International Tbk	INPC	0.0094	0.2973	0.0029	0.0031
3	PT Bank Buana Indonesia Tbk	BBIA	0.0223	0.0252	0.0308	0.0272
4	PT Bank Bumiputera Indonesia Tbk	BABP	0.0127	0.0118	-0.0151	0.0015
5	PT Bank Central Asia Tbk	BBCA	0.0236	0.0304	0.0341	0.0274
6	PT Bank Century Tbk	BCIC	0.0015	-0.0884	0.0018	0.0025
7	PT Bank Danamon Tbk	BDMN	0.0298	0.0574	0.0442	0.0186
8	PT Bank Eksekutif International Tbk	BEKS	0.0298	0.0119	-0.0440	-0.0065
9	PT Bank International Indonesia Tbk	BNII	0.0078	0.0226	0.0187	0.0123
10	PT Bank Kesavan Tbk	BKSW	0.0035	0.0034	0.0031	0.0029
11	PT Bank Lippo Tbk	LPBN	-0.0137	0.0325	0.0179	0.0194
12	PT Bank Mayapada Internasional Tbk	MAYA	0.0096	0.0099	0.0076	0.0083
13	PT Bank Mega Tbk	MEGA	0.0206	0.0275	0.0249	0.0114
14	PT Bank Negara Indonesia (Persero) Tbk	BBNI	0.0074	0.0230	0.0153	0.0128
15	PT Bank Niaga Tbk	BNGA	0.0188	0.0245	0.0179	0.0200
16	PT Bank NISP Tbk	NISP	0.0146	0.0221	0.0145	0.0107
17	PT Bank Nusantara Parahyangan Tbk	BBNP	0.0161	0.0173	0.0143	0.0074
18	PT Bank Pan Indonesia Tbk	PNBN	0.0265	0.0524	0.0203	0.0257
19	PT Bank Permata Tbk	BNLI	0.0187	0.0221	0.0117	0.0089
20	PT Bank Swajesi Tbk	BSWD	0.0216	0.0195	0.0186	0.0091

Sumber: laporan keuangan bank-bank yang diambil dari www.jsx.com

Lampiran 4

Data Return on equity

No	Nama Bank	Kode	ROE			
			2003	2004	2005	2006
1	PT Bank Arta Niaga Kencana Tbk	ANKB	0.1086	0.1272	0.1345	0.0911
2	PT Artha Graha International Tbk	INPC	0.0557	0.5143	0.0586	0.0598
3	PT Bank Buana Indonesia Tbk	BBIA	0.1897	0.2170	0.2269	0.1437
4	PT Bank Bumiputera Indonesia Tbk	BABP	0.1697	0.1669	-0.3195	0.0140
5	PT Bank Central Asia Tbk	BBCA	0.2487	0.3252	0.3233	0.2539
6	PT Bank Century Tbk	BCIC	0.0230	-3.1518	0.0642	0.0510
7	PT Bank Danamon Tbk	BDMN	0.2305	0.4329	0.3491	0.1622
8	PT Bank Eksekutif International Tbk	BEKS	0.3874	0.1033	-0.5080	-0.0668
9	PT Bank International Indonesia Tbk	BNIH	0.0804	0.1936	0.1946	0.1182
10	PT Bank Kesawan Tbk	BKSW	0.0472	0.0550	0.0387	0.0417
11	PT Bank Lippo Tbk	LPBN	-0.2460	0.3920	0.2000	0.1832
12	PT Bank Mayapada Internasional Tbk	MAYA	0.0844	0.0840	0.0717	0.0812
13	PT Bank Mega Tbk	MEGA	0.3165	0.3782	0.3808	0.2090
14	PT Bank Negara Indonesia (Persero) Tbk	BBNI	0.0969	0.2441	0.1896	0.1540
15	PT Bank Niaga Tbk	BNGA	0.2260	0.3191	0.1882	0.1946
16	PT Bank NISP Tbk	NISP	0.2113	0.2830	0.1464	0.1025
17	PT Bank Nusantara Parahyangan Tbk	BBNP	0.2516	0.2765	0.2477	0.0871
18	PT Bank Pan Indonesia Tbk	PNBN	0.1350	0.2773	0.1711	0.1576
19	PT Bank Permata Tbk	BNLI	0.3166	0.3004	0.1576	0.0918
20	PT Bank Swadesi Tbk	BSWD	0.1416	0.1563	0.0536	0.0765

Sumber: laporan keuangan bank-bank yang diambil dari www.jsx.com

Lampiran 5

Data Price earning ratio

No	Nama Bank	Kode	PER			
			2003	2004	2005	2006
1	PT Bank Arta Niaga Kencana Tbk	ANKB	0.2292	0.1458	0.1320	0.1819
2	PT Artha Graha International Tbk	INPC	2.7126	0.1963	0.6705	0.3994
3	PT Bank Buana Indonesia Tbk	BBIA	0.1237	0.1451	0.1584	0.1484
4	PT Bank Bumiputera Indonesia Tbk	BABP	0.1131	0.1075	-0.0499	0.6640
5	PT Bank Central Asia Tbk	BBCA	0.0853	0.1146	0.1165	0.1541
6	PT Bank Century Tbk	BCIC	1.2480	-0.0164	0.7219	0.3690
7	PT Bank Danamon Tbk	BDMN	0.0650	0.0891	0.1167	0.2518
8	PT Bank Eksekutif International Tbk	BIKS	0.0172	0.0924	-0.0131	-0.0436
9	PT Bank International Indonesia Tbk	BNII	0.1701	0.1076	0.1023	0.1826
10	PT Bank Kesawan Tbk	BKSW	0.3715	0.2594	0.6819	0.4703
11	PT Bank Lippo Tbk	LPBN	-0.0342	0.0307	0.1406	0.1163
12	PT Bank Mayapada Internasional Tbk	MAYA	0.4143	0.1466	0.0912	0.1977
13	PT Bank Mega Tbk	MEGA	0.0522	0.0406	0.0573	0.1300
14	PT Bank Negara Indonesia (Persero) Tbk	BBNI	0.4113	0.0709	0.1202	0.1326
15	PT Bank Niaga Tbk	BNGA	0.0586	0.0547	0.0879	0.1725
16	PT Bank NISP Tbk	NISP	0.0854	0.1101	0.1854	0.1835
17	PT Bank Nusantara Parahyangan Tbk	BBNP	0.0511	0.0395	0.0391	0.1025
18	PT Bank Pan Indonesia Tbk	PNBN	0.1012	0.0769	0.1333	0.1782
19	PT Bank Permata Tbk	BNLI	0.1041	0.0933	0.1890	0.2261
20	PT Bank Swadesi Tbk	BSWD	0.1115	0.1094	0.1108	0.2658

Sumber: laporan keuangan bank-bank yang diambil dari www.idx.com

Lampiran 6

Data Debt to equity ratio

No	Nama Bank	Kode	DER			
			2003	2004	2005	2006
1	PT Bank Arta Niaga Kencana Tbk	ANKB	0.0867	0.0815	0.0841	0.0850
2	PT Artha Graha International Tbk	INPC	0.0494	0.0073	0.1927	0.1809
3	PT Bank Buana Indonesia Tbk	BBIA	0.0752	0.0760	0.0638	0.0429
4	PT Bank Bumiputera Indonesia Tbk	BABP	0.1234	0.1317	0.2015	0.0839
5	PT Bank Central Asia Tbk	BBCA	0.0955	0.0971	0.0848	0.0828
6	PT Bank Century Tbk	BCIC	0.1456	0.3467	0.3523	0.1955
7	PT Bank Danamon Tbk	BDMN	0.0672	0.0652	0.0687	0.0768
8	PT Bank Eksekutif International Tbk	BEKS	0.1200	0.0769	0.1056	0.0935
9	PT Bank International Indonesia Tbk	BNII	0.0934	0.0757	0.0934	0.0853
10	PT Bank Kesawan Tbk	BKSW	0.1247	0.1532	0.1164	0.1338
11	PT Bank Lippo Tbk	LPBN	0.1694	0.1106	0.1015	0.0846
12	PT Bank Mayapada Internasional Tbk	MAYA	0.0777	0.0744	0.0850	0.0876
13	PT Bank Mega Tbk	MEGA	0.1424	0.1277	0.1430	0.1735
14	PT Bank Negara Indonesia (Persero) Tbk	BBNI	0.1213	0.0961	0.1142	0.1100
15	PT Bank Niaga Tbk	BNGA	0.1102	0.1203	0.0948	0.0872
16	PT Bank NISP Tbk	NISP	0.1341	0.1176	0.0906	0.0855
17	PT Bank Nusantara Parahyangan Tbk	BBNP	0.1459	0.1499	0.1635	0.1075
18	PT Bank Pan Indonesia Tbk	PNBN	0.0409	0.0421	0.0732	0.0505
19	PT Bank Permata Tbk	BNLI	0.1592	0.1255	0.1250	0.0930
20	PT Bank Swadesi Tbk	BSWD	0.0556	0.0700	0.0727	0.0740

Sumber: laporan keuangan bank-bank yang diambil dari www.jsx.com

Lampiran 7

Data Indeks Harga Saham Gabungan (IHSG) dan Return Pasar (Rm)

Bulan	IHSG					Rm			
	2002	2003	2004	2005	2006	2003	2004	2005	2006
Dec	424.95								
Jan		388.44	752.93	1045.44	1232.32	-0.0859	0.0882	0.0452	0.0599
Feb		399.22	761.08	1073.83	1230.66	0.0277	0.0108	0.0272	-0.0013
Mar		398.00	735.68	1080.17	1322.97	-0.0030	-0.0334	0.0059	0.0750
Apr		450.86	783.41	1029.61	1464.41	0.1328	0.0649	-0.0468	0.1069
May		494.78	732.52	1088.17	1330.00	0.0974	-0.0650	0.0569	-0.0918
Jun		505.50	732.40	1122.38	1310.26	0.0217	-0.0002	0.0314	-0.0148
Jul		507.99	756.98	1182.30	1351.65	0.0049	0.0336	0.0534	0.0316
Aug		529.68	754.70	1050.00	1431.26	0.0427	-0.0030	-0.1118	0.0589
Sep		597.65	820.13	1079.28	1534.62	0.1283	0.0867	0.0278	0.0722
Oct		625.55	860.49	1066.22	1582.63	0.0467	0.0492	-0.0121	0.0313
Nov		617.08	977.77	1096.64	1718.96	-0.0135	0.1363	0.0285	0.0861
Dec		691.90	1000.23	1162.64	1805.52	0.1212	0.0230	0.0602	0.0504

Sumber: Pusat Data Pasar Modal Universitas Gajah Mada dan diolah peneliti

Lampiran 8. *Closing Price* Perbankan Tahun 2003 – 2006*Closing Price* Tahun 2003

No	Kode	Dec'02	Jan'03	Feb'03	Mar'03	Apr'03	May'03	Jun'03	Jul'03	Aug'03	Sep'03	Oct'03	Nov'03	Dec'03
1	ANKB	850	900	900	900	925	1000	1000	1000	1000	1000	1025	1000	1000
2	INPC	10	15	20	15	15	20	20	35	40	60	120	100	120
3	BBiA	700	675	650	675	625	575	550	575	650	700	525	525	550
4	BABP	170	140	150	155	150	145	150	145	145	135	145	145	160
5	BBCA	2500	2250	2475	2200	2425	2650	2875	2775	2925	3375	3525	3300	3325
6	BCIC	70	70	95	115	120	120	125	120	125	120	125	125	125
7	BDMN	675	800	1025	1350	1400	1275	1575	1425	1275	1750	1850	1775	2025
8	BEKS	90	75	90	85	85	105	95	95	95	90	95	90	95
9	BNII	50	75	55	55	80	110	95	90	95	115	100	100	110
10	BKSW	775	700	685	675	675	700	415	465	430	455	425	375	250
11	LPBN	260	215	425	450	450	525	495	480	525	500	465	500	475
12	MAYA	135	135	135	135	135	135	135	135	135	135	135	135	145
13	MEGA	1000	1000	1025	1050	1075	1050	1100	1075	1050	1050	1000	1000	1150
14	BBNI	225	350	525	475	610	750	870	650	675	875	925	750	1100
15	BNGA	65	85	70	55	35	40	40	40	65	60	95	80	110
16	NISP	400	425	215	190	205	215	235	240	265	320	345	340	365
17	BBNP	675	675	650	550	550	550	700	700	700	725	725	725	725
18	PNBN	180	170	170	185	235	250	310	295	280	315	280	290	285
19	BNLI	25	30	35	20	20	40	40	35	35	30	35	35	30
20	BSWD	310	310	300	300	300	300	300	320	330	330	330	330	345

Sumber: Pusat Data Pasar Modal Universitas Gajah Mada

Closing Price Tahun 2004

No	Kode	Jan'04	Feb'04	Mar'04	Apr'04	May'04	Jun'04	Jul'04	Aug'04	Sep'04	Oct'04	Nov'04	Dec'04
1	ANKB	975	875	825	725	725	700	725	725	750	775	775	775
2	INPC	130	45	45	45	45	80	75	120	110	110	165	165
3	BBIA	550	550	625	675	625	625	625	625	650	725	825	825
4	BABP	140	145	160	150	150	165	170	160	165	170	170	170
5	BBCA	2850	2650	2900	2675	2850	2875	2800	1850	2750	2750	2975	3050
6	BCIC	115	120	125	120	110	100	100	100	95	35	70	70
7	BDMN	2275	2775	3275	2975	2775	3200	3350	3725	3575	3250	4450	4375
8	BEKS	105	115	130	115	120	120	145	140	145	160	175	145
9	BNII	135	125	145	135	140	135	160	160	175	180	185	185
10	BKSW	225	180	200	180	180	180	180	180	200	180	195	170
11	LPBN	525	675	575	625	685	575	525	585	550	575	650	675
12	MAYA	155	130	130	160	150	150	125	155	180	180	200	200
13	MEGA	1150	1300	1700	1450	1300	1200	1275	1500	1825	1725	1950	1950
14	EBNI	1250	1150	1300	1125	1100	1225	1125	1300	1350	1625	1675	1675
15	BNGA	240	135	275	325	295	310	300	330	350	460	460	460
16	NISP	380	480	525	500	475	490	525	550	650	700	775	775
17	BBNP	700	700	700	700	700	650	675	700	675	700	700	700
18	PNBN	345	345	360	290	255	275	265	310	355	410	420	420
19	BNLI	75	180	290	570	850	925	975	950	1000	875	750	750
20	BSWD	350	350	360	360	350	375	375	375	390	400	400	400

Sumber: Pusat Data Pasar Modal Universitas Gajah Mada

Closing Price Tahun 2005

No	Kode	Jan'05	Feb'05	Mar'05	Apr'05	May'05	Jun'05	Jul'05	Aug'05	Sep'05	Oct'05	Nov'05	Dec'05
1	ANKB	775	770	770	800	770	810	860	860	820	830	830	830
2	INPC	160	150	130	100	100	60	65	55	60	60	60	50
3	BBIA	800	810	850	920	850	840	940	920	940	970	950	950
4	BABP	180	175	185	160	180	150	140	150	150	145	145	120
5	BBCA	2875	3275	3400	3075	3475	3600	3650	3425	3450	3225	3300	3400
6	BCIC	80	85	80	95	55	110	105	85	35	85	75	80
7	BDMN	4450	4775	4750	4650	4825	4900	4750	4500	4025	3925	3900	4750
8	BEKS	135	140	150	120	105	110	100	125	155	115	95	165
9	BNII	190	200	200	180	185	175	185	160	160	155	175	155
10	BKSW	220	275	365	380	370	320	310	315	325	330	350	400
11	LPBN	840	940	790	930	930	1180	1520	1520	1540	1560	1590	1430
12	MAYA	225	200	200	200	200	135	125	115	115	145	145	175
13	MEGA	1950	2050	2400	1250	1370	1590	1610	1760	1790	1890	2250	2050
14	BBNI	1620	1680	1720	1580	1680	1690	1640	1535	1460	1330	1210	1280
15	BNGA	470	500	495	475	450	435	505	470	385	360	365	410
16	NISP	800	850	870	880	940	980	890	910	900	900	740	770
17	BBNP	700	700	700	750	750	750	700	700	700	700	700	700
18	PNBN	425	520	475	465	450	470	580	585	485	415	375	420
19	BNLI	760	760	770	780	760	730	720	765	715	525	485	720
20	BSWD	400	400	400	400	400	400	400	400	400	400	420	420

Sumber: Pusat Data Pasar Modal Universitas Gajah Mada

Closing Price Tahun 2006

No	Kode	Jan'06	Feb'06	Mar'06	Apr'06	May'06	Jun'06	Jul'06	Aug'06	Sep'06	Oct'06	Nov'06	Dec'06
1	ANKB	840	880	910	910	910	910	930	930	1000	1030	1060	1070
2	INPC	50	50	50	55	55	50	50	45	50	50	40	45
3	BBIA	960	970	900	960	960	920	920	930	930	930	950	970
4	BABP	110	90	90	95	95	85	55	75	75	75	60	90
5	BBCA	3625	3600	4175	4375	4100	4100	4175	4550	4825	4650	5300	5200
6	BCIC	80	70	75	75	60	60	75	80	55	60	65	70
7	BDMN	4650	4275	4800	4950	4600	4350	4250	4900	5300	5950	6250	6750
8	BEKS	175	140	150	120	105	110	100	70	90	75	85	80
9	BNII	160	150	160	185	180	185	180	185	195	205	235	240
10	BKSW	450	395	395	380	380	410	410	420	475	425	440	460
11	LPBN	1300	1130	1070	1180	1275	1050	980	1090	1230	1200	1530	1610
12	MAYA	120	120	120	150	175	190	170	195	200	200	350	475
13	MEGA	2150	2075	2100	2400	2400	2300	2425	2175	2325	2300	2250	2100
14	BBNI	1300	1230	1280	1360	1220	1560	1445	1310	2375	2375	1980	1870
15	BNGA	420	455	510	620	570	725	640	775	740	870	1000	920
16	NISP	770	690	670	740	790	700	700	710	800	730	820	850
17	BBNP	760	760	760	820	800	800	680	700	700	700	700	700
18	PNBN	480	465	510	520	430	470	445	460	480	550	540	580
19	BNLI	700	750	720	750	690	670	690	740	770	850	850	870
20	BSWD	410	420	420	480	450	450	450	450	530	550	600	700

Sumber: Pusat Data Pasar Modal Universitas Gajah Mada

Lampiran 9. *Return Saham (Ri) Perbankan Tahun 2003 - 2006*

Return Saham (Ri) Tahun 2003

No	Kode	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
1	ANKB	0.0588	0	0	0.0278	0.0811	0	0	0	0	0.0250	-0.0244	0
2	INPC	0.5	0.3333	-0.25	0	0.3333	0	0.75	0.1429	0.5	1	-0.1667	0.2
3	BBIA	-0.0357	-0.0370	0.0385	-0.0741	-0.08	-0.0435	0.0455	0.1304	0.0769	-0.25	0	0.0476
4	BABF	-0.1765	0.0714	0.0333	-0.0323	-0.0333	0.0345	-0.0333	0	-0.0690	0.0741	0	0.1034
5	BBCA	-0.1	0.1	-0.1111	0.1023	0.0928	0.0849	-0.0348	0.0541	0.1538	0.0444	-0.0638	0.0076
6	BCIC	0	0.3571	0.2105	0.0435	0	0.0417	-0.04	0.0417	-0.04	0.0417	0	0
7	BDMN	0.1852	0.2813	0.3171	0.0370	-0.0893	0.2353	-0.0952	-0.1053	0.3725	0.0571	-0.0405	0.1408
8	BEKS	-0.1667	0.2	-0.0556	0	0.2353	-0.0952	0	0	-0.0526	0.0556	-0.0526	0.0556
9	BNII	0.5	-0.2667	0	0.4545	0.3750	-0.1364	-0.0526	0.0556	0.2105	-0.1304	0	0.1
10	BKSW	-0.0968	-0.0214	-0.0146	0	0.0370	-0.4071	0.1205	-0.0753	0.0581	-0.0659	-0.1176	-0.3333
11	LPBN	-0.1731	0.9767	0.0588	0	0.1667	-0.0571	-0.0303	0.0938	-0.0476	-0.07	0.0753	-0.05
12	MAYA	0	0	0	0	0	0	0	0	0	0	0	0
13	MEGA	0	0.0250	0.0244	0.0238	-0.0233	0.0476	-0.0227	-0.0233	0	-0.0476	0	0.15
14	BBNI	0.5556	0.5	-0.0952	0.2842	0.2295	0.16	-0.2529	0.0385	0.2963	0.0571	-0.1892	0.4667
15	BNGA	0.3077	-0.1765	-0.2143	-0.3636	0.1429	0	0	0.6250	-0.0769	0.5833	-0.1579	0.3750
16	NISP	0.0625	-0.4941	-0.1163	0.0789	0.0488	0.0930	0.0213	0.1042	0.2075	0.0781	-0.0145	0.0735
17	BBNP	0	-0.0370	-0.1538	0	0	0.2727	0	0	0.0357	0	0	0
18	PNBN	-0.0556	0	0.0882	0.2703	0.0638	0.24	-0.0484	-0.0508	0.1250	-0.1111	0.0357	-0.0172
19	BNLI	0.2	0.1667	-0.4286	0	1	0	-0.1250	0	-0.1429	0.1667	0	-0.1429
20	BSWD	0	-0.0323	0	0	0	0	0.0667	0.0313	0	0	0	0.0455

Sumber: Hasil olahan peneliti

Return Saham (Ri) Tahun 2004

No	Kode	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
1	ANKB	-0.0250	-0.1026	-0.0571	-0.1212	0	-0.0345	0.0357	0	0.0345	0.0333	0	0
2	INPC	0.0833	-0.6538	0	0	0	0.7778	-0.0625	0.6	-0.0833	0	0.5	0
3	BBIA	0	0	0.1364	0.08	-0.0741	0	0	0	0.04	0.1154	0.1379	0
4	BABP	-0.1250	0.0357	0.1034	-0.0625	0	0.1	0.0303	-0.0588	0.0313	0.0303	0	0
5	BBCA	-0.1429	-0.0702	0.0943	-0.0776	0.0654	0.0088	-0.0261	-0.3393	0.4865	0	0.0818	0.0252
6	BCIC	-0.08	0.0435	0.0417	-0.04	-0.0833	-0.0909	0	0	-0.05	-0.1053	-0.1765	0
7	BDMN	0.1235	0.2198	0.1802	-0.0916	-0.0672	0.1532	0.0469	0.1119	-0.0403	-0.0909	0.3692	-0.0169
8	BEKS	0.1053	0.0952	0.1304	-0.1154	0.0435	0	0.2083	-0.0345	0.0357	0.1034	0.0938	-0.1714
9	BNII	0.2273	-0.0741	0.16	-0.0690	0.0370	-0.0357	0.1852	0	0.0938	0.0286	0.0278	0
10	BKSW	-0.1	-0.2	0.1111	-0.1	0	0	0	0	0.1111	-0.1	0.0833	-0.1282
11	LPBN	0.1053	0.2857	-0.1481	0.0870	0.0960	-0.1606	-0.0870	0.1143	-0.0598	0.0455	0.1304	0.0385
12	MAYA	0.0690	-0.1613	0	0.2308	-0.0625	0	-0.1667	0.24	0.1613	0	0.1111	0
13	MEGA	0	0.1304	0.3077	-0.1471	-0.1034	-0.0769	0.0625	0.1765	0.2167	-0.0548	0.1304	0
14	BBNI	0.1364	-0.08	0.1304	-0.1346	-0.0222	0.1136	-0.0816	0.1556	0.0385	0.2037	0.0308	0
15	BNGA	1.1818	-0.4375	1.0370	0.1818	-0.0923	0.0508	-0.0323	0.1	0.0606	0.3143	0	0
16	NISP	0.0411	0.2632	0.0938	-0.0476	-0.05	0.0316	0.0714	0.0476	0.1818	0.0769	0.1071	0
17	BBNP	-0.0345	0	0	0	0	-0.0714	0.0385	0.0370	-0.0357	0.0370	0	0
18	PNBN	0.2105	0	0.0435	-0.1944	-0.1207	0.0784	-0.0364	0.1698	0.1452	0.1549	0.0244	0
19	BNLI	1.5	1.4	0.6111	0.9655	0.4912	0.0882	0.0541	-0.0256	0.0526	-0.1250	-0.1429	0
20	BSWD	0.0145	0	0.0286	0	-0.0278	0.0714	0	0	0.04	0.0256	0	0

Sumber: Hasil olahan peneliti

Return Saham (Ri) Tahun 2005

No	Kode	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
1	ANKB	0	-0.0065	0	0.0390	-0.0375	0.0519	0.0617	0	-0.0465	0.0122	0	0
2	INPC	-0.0303	-0.0625	-0.1333	-0.2308	0	-0.4	0.0833	-0.1538	0.0909	0	0	0
3	BBIA	-0.0303	0.0125	0.0494	0.0824	-0.0761	-0.0118	0.1190	-0.0213	0.0217	0.0319	-0.0206	0
4	BABP	0.0588	-0.0278	0.0571	-0.1351	0.1250	-0.1667	-0.0667	0.0714	0	-0.0333	0	-0.1724
5	BBCA	-0.0574	0.1391	0.0382	-0.0956	0.1301	0.0360	0.0139	-0.0616	0.0073	-0.0652	0.0233	0.0303
6	BCIC	0.1429	0.0625	-0.0588	0.1875	-0.4211	1	-0.0455	-0.1905	0	0	-0.1176	0.0667
7	BDMN	0.0171	0.0730	-0.0052	-0.0211	0.0376	0.0155	-0.0306	-0.0526	-0.1056	-0.0248	-0.0064	0.2179
8	BEKS	-0.0690	0.0370	0.0714	0	-0.1250	0.0476	0	0	0.24	-0.2581	-0.1739	0.7368
9	BNII	0.0270	0.0526	0	-0.1	0.0278	-0.0541	0.0571	-0.1351	0	-0.0313	0.1290	-0.1143
10	BKSW	0.2941	0.25	0.3273	0.0411	-0.0263	-0.1351	-0.0313	0.0161	0.0317	0.0154	0.0606	0.1429
11	LPBN	0.2444	0.1190	-0.1596	0.1772	0	0.2688	0.2881	0	0.0132	0.0130	0.0192	-0.0692
12	MAYA	0	0	0	0	0	-0.3250	-0.0741	-0.08	0	0.2609	0	0.2069
13	MEGA	0	0.0513	0.1707	-0.4792	0.0960	0.1606	0.0126	0.0932	0.0170	0.0559	0.1905	-0.0889
14	BBNI	-0.0328	0.0370	0.0238	-0.0814	0.0633	0.0060	-0.0296	-0.0640	-0.0489	-0.0890	-0.0902	0.0579
15	BNGA	0.0217	0.0638	-0.01	-0.0404	-0.0526	-0.0333	0.1609	-0.0693	-0.1809	-0.0649	0.0139	0.1233
16	NISP	0.0323	0.0625	0.0235	0.0115	0.0682	0.0426	-0.0918	0.0225	-0.0110	0	-0.1778	0.0405
17	BBNP	0	0	0	0.0714	0	0	-0.0667	0	0	0	0	0
18	PNBN	0.0119	0.2235	-0.0865	-0.0211	-0.0323	0.0444	0.2340	0.0086	-0.1709	-0.1443	-0.0964	0.12
19	BNLI	0.0133	0	0.0132	0.0130	-0.0256	-0.0395	-0.0137	0.0625	-0.0654	-0.2657	-0.0762	0.4845
20	BSWD	0	0	0	0	0	0	0	0	0	0	0.05	0

Sumber: Hasil olahan peneliti

Return Saham (Ri) Tahun 2006

No	Kode	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
1	ANKB	0.0120	0.0476	0.0341	0	0	0	0.0220	0	0.0753	0.0300	0.0291	0.0094
2	INPC	0	0	0	0.1	0	-0.0909	0	-0.1	0.1111	0	-0.2	0.1250
3	BBIA	0.0105	0.0104	-0.0722	0.0667	0	-0.0417	0	0.0109	0	0	0.0215	0.0211
4	BABP	-0.0833	-0.1818	0	0.0556	0	-0.1053	-0.3529	0.3636	0	0	-0.2	0.5
5	BBCA	0.0662	-0.0069	0.1597	0.0479	-0.0629	0	0.0183	0.0898	0.0604	-0.0363	0.1398	-0.0189
6	BCIC	0	-0.1250	0.0714	0	-0.2	0	0.25	0	0	0.0909	0.0833	0.0769
7	BDMN	-0.0211	-0.0806	0.1228	0.0313	-0.0707	-0.0543	-0.0230	0.1529	0.0816	0.1226	0.0504	0.08
8	BEKS	0.0606	-0.2	0.0714	-0.2	-0.1250	0.0476	-0.0909	-0.3	0.2857	-0.1667	0.1333	-0.0588
9	BNHI	0.0323	-0.0625	0.0657	0.1563	-0.0270	0.0278	-0.0270	0.0278	0.0541	0.0513	0.1463	0.0213
10	BKSW	0.1250	-0.1222	0	-0.0380	0	0.0789	0	0.0244	0.1310	-0.1053	0.0353	0.0455
11	LPBN	-0.1216	-0.1308	-0.0531	0.1028	0.0805	-0.1765	-0.0667	0.1122	0.1284	-0.0244	0.2750	0.0523
12	MAYA	0	0	0	0.25	0.1667	0.0857	-0.1053	0.1471	0.0256	0	0.75	0.3571
13	MEGA	0.0488	-0.0349	0.0120	0.1429	0	-0.0417	0.0543	-0.1031	0.0690	-0.0108	-0.0217	-0.0667
14	BBNI	0.0156	-0.0538	0.0407	0.0625	-0.1029	0.2787	-0.0737	-0.0934	0.8130	0	-0.1663	-0.0556
15	BNGA	0.0244	0.0833	0.1209	0.2157	-0.0806	0.2719	-0.1172	0.2109	-0.0452	0.1757	0.1494	-0.08
16	NISP	0	-0.1039	-0.0290	0.1045	0.0676	-0.1139	0	0.0143	0.1268	-0.0875	0.1233	0.0366
17	BBNP	0.0857	0	0	0.0789	-0.0244	0	-0.15	0.0294	0	0	0	0
18	PNBN	0.1429	-0.0313	0.0968	0.0196	-0.1731	0.0930	-0.0532	0.0337	0.0435	0.1458	-0.0182	0.0741
19	BNLI	-0.0278	0.0714	-0.04	0.0417	-0.08	-0.0290	0.0299	0.0725	0.0405	0.1039	0	0.0235
20	BSWD	-0.0238	0.0244	0	0.1429	-0.0625	0	0	0	0.1778	0.0377	0.0909	0.1667

Sumber: Hasil olahan peneliti

Lampiran 10

Beta Saham Perusahaan Perbankan Tahun 2003 - 2006

No	Nama Bank	Kode	β			
			2003	2004	2005	2006
1	PT Bank Arta Niaga Kencana Tbk	ANKB	0.0149	0.1228	-0.0604	0.1009
2	PT Artha Graha International Tbk	INPC	0.0313	0.5538	0.8094	0.1678
3	PT Bank Buana Indonesia Tbk	BBIA	0.0206	0.5505	-0.1118	0.1706
4	PT Bank Bumiputera Indonesia Tbk	BABP	0.3801	-0.4454	-0.2562	0.6616
5	PT Bank Central Asia Tbk	BBCA	0.9806	0.7111	0.8542	0.9186
6	PT Bank Century Tbk	BCIC	-0.2917	-0.6046	0.6294	0.8443
7	PT Bank Danamon Tbk	BDMN	-0.0181	0.5621	0.6982	0.9365
8	PT Bank Eksekutif International Tbk	BEKS	0.79997	0.1049	0.4334	0.7215
9	PT Bank International Indonesia Tbk	BNI	0.6305	0.2189	0.8863	0.8667
10	PT Bank Kesawan Tbk	BKSW	0.1089	0.0705	0.2991	0.2692
11	PT Bank Lippo Tbk	LPBN	0.0666	0.4195	0.4646	0.8630
12	PT Bank Mayapada Internasional Tbk	MAYA	0.1188	0.9302	0.2411	0.8882
13	PT Bank Mega Tbk	MEGA	0.2210	0.0814	0.7815	0.4057
14	PT Bank Negara Indonesia (Persero) Tbk	BBNI	0.8494	-0.0614	0.6109	0.7540
15	PT Bank Niaga Tbk	BNGA	-0.3870	0.7158	0.7725	0.6476
16	PT Bank NISP Tbk	NISP	0.7476	0.3807	-0.0976	0.5942
17	PT Bank Nusantara Parahyangan Tbk	BBNP	0.0996	-0.0624	-0.2520	0.3772
18	PT Bank Pan Indonesia Tbk	PNBN	0.7060	0.5346	0.6650	0.8822
19	PT Bank Permata Tbk	BNLI	0.5675	-0.5759	0.6021	0.3771
20	PT Bank Swadesi Tbk	BSWD	0.02997	0.0540	0.0266	0.8876

Sumber: Hasil olahan peneliti

Lampiran 11

Hasil Analisis Regresi, Uji Asumsi Klasik, dan Uji Hipotesis

Descriptive Statistics

	Mean	Std. Deviation	N
BETA	.378354	.4032401	80
ROA	.017678	.0364266	80
ROE	.152266	.1606833	80
PER	.165199	.1572682	80
DER	.109049	.0543113	80

Correlations

		BETA	ROA	ROE	PER	DER
Pearson Correlation	BETA	1.000	.177	.210	.197	-.218
	ROA	.177	1.000	.631	-.031	-.474
	ROE	.210	.631	1.000	-.131	-.343
	PER	.197	-.031	-.131	1.000	.188
	DER	-.218	-.474	-.343	.188	1.000
Sig. (1-tailed)	BETA		.058	.031	.040	.027
	ROA	.058		.000	.394	.000
	ROE	.031	.000		.123	.001
	PER	.040	.394	.123		.048
	DER	.027	.000	.001	.048	
N	BETA	80	80	80	80	80
	ROA	80	80	80	80	80
	ROE	80	80	80	80	80
	PER	80	80	80	80	80
	DER	80	80	80	80	80

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	DER, PER _t , ROE, ROA		Enter

a. All requested variables entered.

b. Dependent Variable: BETA

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.364 ^a	.132	.086	.3854962	.132	2.860	4	75	.029

a. Predictors: (Constant), DER, PER, ROE, ROA

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.700	4	.425	2.860	.029 ^a
	Residual	11.146	75	.149		
	Total	12.846	79			

a. Predictors: (Constant), DER, PER, ROE, ROA

b. Dependent Variable: BETA

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics		
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF	
1	(Constant)	.377	.131		2.868	.005						
	ROA	-.462	1.655	-.042	-.279	.781	.177	-.032	-.030	.517	1.933	
	ROE	.491	.352	.196	1.395	.167	.210	.159	.150	.589	1.699	
	PER	.673	.284	.262	2.370	.020	.197	.264	.255	.943	1.060	
	DER	-1.616	.926	-.218	-1.746	.085	-.216	-.198	-.188	.744	1.344	

a. Dependent Variable: BETA

Coefficient Correlations^a

Model		DER	PER	ROE	ROA	
1	Correlations	DER	1.000	-.190	.037	.369
		PER	-.190	1.000	.134	-.132
		ROE	.037	.134	1.000	-.574
		ROA	.369	-.132	-.574	1.000
	Covariances	DER	.857	-4.99E-02	1.192E-02	.566
		PER	-4.99E-02	8.065E-02	1.343E-02	-6.20E-02
		ROE	1.192E-02	1.343E-02	.124	-.334
		ROA	.566	-6.20E-02	-.334	2.740

a. Dependent Variable: BETA

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	ROA	ROE	PER	DER
1	1	3.298	1.000	.01	.01	.02	.03	.01
	2	1.064	1.760	.00	.20	.05	.05	.02
	3	.379	2.947	.02	.11	.10	.71	.04
	4	.194	4.125	.03	.59	.78	.22	.08
	5	6.682E-02	7.023	.94	.09	.07	.01	.84

a. Dependent Variable: BETA

Model Summary^a

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.364 ^a	.132	.086	.3854962	1.872

a. Predictors: (Constant), DER, PER, ROE, ROA

b. Dependent Variable: BETA

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.377	.131		2.868	.005
	ROA	-.462	1.655	-.042	-.279	.781
	ROE	.491	.352	.196	1.395	.167
	PER	.673	.284	.262	2.370	.020
	DER	-1.616	.926	-.218	-1.746	.085

a. Dependent Variable: BETA

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.308508	.694253	.378354	.1466960	80
Residual	-.949964	.589505	.000000	.3756100	80
Std. Predicted Value	-4.682	2.153	.000	1.000	80
Std. Residual	-2.464	1.529	.000	.974	80

a. Dependent Variable: BETA

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.308508	.694253	.378354	.1466960	80
Std. Predicted Value	-4.682	2.153	.000	1.000	80
Standard Error of Predicted Value	.0446309	.3742122	.0812719	.0521230	80
Adjusted Predicted Value	-.224997	1.570036	.387824	.2004668	80
Residual	-.949964	.589505	.000000	.3756100	80
Std. Residual	-2.464	1.529	.000	.974	80
Stud. Residual	-2.505	1.545	-.003	1.001	80
Deleted Residual	-1.016236	.658397	-.009470	.4123830	80
Stud. Deleted Residual	-2.600	1.560	-.005	1.008	80
Mahal. Distance	.071	73.455	3.950	9.608	80
Cook's Distance	.000	1.310	.028	.148	80
Centered Leverage Value	.001	.930	.050	.122	80

a. Dependent Variable: BETA

Charts

Scatterplot

Dependent Variable: BETA

