

Lampiran 16
Hasil Regresi Return Saham (Ri) dan Return Pasar (Rm) Untuk Pencarian
Beta Sekitar Tanggal Pengumuman Laporan Keuangan Tahun 2005-2007

ANTM : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5.451E-04	.003		.192	.855
	RM	-.415	.341	-.478	-1.217	.278

a. Dependent Variable: RI

ASII : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9.347E-04	.008		.120	.909
	RM	3.177	.933	.836	3.405	.019

a. Dependent Variable: RI

BLTA : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5.858E-03	.012		.485	.648
	RM	.651	1.639	.175	.397	.707

a. Dependent Variable: RI

BNBR : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.518E-03	.006		.268	.799
	RM	-.312	.767	-.179	-.407	.701

a. Dependent Variable: RI

BUMI : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-9.46E-04	.012		-.081	.939
	RM	2.018	1.726	.463	1.169	.295

a. Dependent Variable: RI

INCO : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-8.44E-04	.013		-.066	.950
	RM	.426	.961	.195	.444	.676

a. Dependent Variable: RI

INDF : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-7.22E-03	.006		-1.170	.295
	RM	1.903	.838	.713	2.272	.072

a. Dependent Variable: RI

INTP : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.999E-03	.009		.222	.833
	RM	.153	1.051	.065	.145	.890

a. Dependent Variable: RI

KLBF : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.131E-03	.005		.415	.696
	RM	-.891	.697	-.496	-1.279	.257

a. Dependent Variable: RI

LSIP : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2.95E-03	.012		-.241	.819
	RM	-.514	1.657	-.137	-.310	.769

a. Dependent Variable: RI

PGAS : 2005

Coefficients^d

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3.24E-03	.003		-.947	.387
	RM	1.520	.719	.687	2.115	.088

a. Dependent Variable: RI

PTBA : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1.65E-03	.007		-.230	.827
	RM	.812	1.031	.332	.788	.466

a. Dependent Variable: RI

TLKM : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9.944E-06	.006		.002	.999
	RM	1.391	.233	.936	5.967	.002

a. Dependent Variable: RI

UNTR : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.058E-02	.006		1.686	.153
	RM	2.756	.753	.853	3.660	.015

a. Dependent Variable: RI

UNVR : 2005

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.473E-03	.005		.277	.793
	RM	-.126	.722	-.078	-.174	.868

a. Dependent Variable: RI

ANTM : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3.60E-03	.006		-.557	.601
	RM	2.990	.747	.873	4.005	.010

a. Dependent Variable: RI

ASII : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1.18E-02	.009		-1.387	.224
	RM	2.632	1.137	.719	2.315	.069

a. Dependent Variable: RI

BLTA : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.646E-03	.003		.579	.588
	RM	.180	.214	.352	.840	.439

a. Dependent Variable: RI

BNBR : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9.303E-03	.013		.702	.514
	RM	.515	1.023	.220	.504	.636

a. Dependent Variable: RI

BUMI : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4.461E-03	.008		.563	.598
	RM	-.564	.597	-.389	-.945	.388

a. Dependent Variable: RI

INCO : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.593E-03	.004		.887	.416
	RM	1.328	.272	.909	4.883	.005

a. Dependent Variable: RI

INDF : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5.621E-03	.008		.678	.528
	RM	1.206	.944	.496	1.278	.258

a. Dependent Variable: RI

INTP : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9.997E-04	.012		.080	.939
	RM	-2.480	1.838	-.517	-1.349	.235

a. Dependent Variable: RI

KLBF : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-5.83E-03	.006		-.929	.396
	RM	.616	.451	.521	1.365	.230

a. Dependent Variable: RI

LSIP : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.011E-02	.013		.763	.480
	RM	.693	1.022	.290	.679	.528

a. Dependent Variable: RI

PGAS : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.289E-03	.014		.234	.824
	RM	1.662	1.082	.566	1.536	.185

a. Dependent Variable: RI

PTBA : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.140E-02	.008		1.514	.190
	RM	2.216E-02	.580	.017	.038	.971

a. Dependent Variable: RI

TLKM : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.116E-03	.005		.440	.678
	RM	1.185	.552	.692	2.144	.085

a. Dependent Variable: RI

UNTR : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.977E-03	.007		.277	.793
	RM	.817	.420	.657	1.947	.109

a. Dependent Variable: RI

UNVR : 2006

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1.82E-03	.006		-.310	.769
	RM	.823	.494	.598	1.668	.156

a. Dependent Variable: RI

ANTM : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-6.95E-04	.008		-.092	.930
	RM	1.118	.293	.863	3.819	.012

a. Dependent Variable: RI

ASII : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-3.32E-03	.006		-.543	.610
	RM	1.025	.534	.651	1.919	.113

a. Dependent Variable: RI

BLTA : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.259E-03	.014		.091	.931
	RM	1.398	.535	.760	2.614	.047

a. Dependent Variable: RI

BNBR : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.051E-03	.008		.131	.901
	RM	1.261	.359	.844	3.513	.017

a. Dependent Variable: RI

BUMI : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.975E-02	.015		1.996	.103
	RM	3.332	.652	.916	5.110	.004

a. Dependent Variable: RI

INCO : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2.13E-02	.005		-4.600	.006
	RM	.762	.197	.865	3.862	.012

a. Dependent Variable: RI

INDF : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.445E-02	.011		1.319	.244
	RM	1.736	.434	.873	4.001	.010

a. Dependent Variable: RI

INTP : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.237E-02	.013		.957	.383
	RM	1.110	.489	.713	2.272	.072

a. Dependent Variable: RI

KLBF : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-4.97E-04	.006		-.087	.934
	RM	.495	.265	.641	1.868	.121

a. Dependent Variable: RI

LSIP : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.103E-02	.010		1.072	.333
	RM	1.365	.400	.837	3.417	.019

a. Dependent Variable: RI

PGAS : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9.239E-03	.012		.764	.479
	RM	.334	.642	.226	.520	.626

a. Dependent Variable: RI

PTBA : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	7.443E-03	.009		.811	.454
	RM	1.605	.356	.896	4.505	.006

a. Dependent Variable: RI

TLKM : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-8.85E-03	.006		-1.362	.231
	RM	.718	.486	.552	1.479	.199

a. Dependent Variable: RI

UNTR : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-4.33E-03	.005		-.926	.397
	RM	.860	.406	.687	2.117	.088

a. Dependent Variable: RI

UNVR : 2007

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.121E-03	.005		.204	.846
	RM	-.318	.360	-.368	-.885	.417

a. Dependent Variable: RI

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Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	DFL, DOL ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: BETA

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.092 ^a	.008	-.039	1.1376	2.150

a. Predictors: (Constant), DFL, DOL

b. Dependent Variable: BETA

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.461	2	.230	.178	.838 ^a
	Residual	54.350	42	1.294		
	Total	54.811	44			

a. Predictors: (Constant), DFL, DOL

b. Dependent Variable: BETA

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.268	.619		2.049	.047		
	DOL	-9.68E-02	.275	-.056	-.352	.727	.937	1.067
	DFL	-.131	.347	-.060	-.378	.707	.937	1.067

a. Dependent Variable: BETA

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	DOL	DFL
1	1	2.860	1.000	.01	.01	.01
	2	9.140E-02	5.594	.03	.35	.86
	3	4.878E-02	7.657	.96	.64	.13

a. Dependent Variable: BETA

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.4496	1.0366	.9158	.1023	45
Residual	-3.3706	2.3881	1.678E-16	1.1114	45
Std. Predicted Value	-4.555	1.181	.000	1.000	45
Std. Residual	-2.963	2.099	.000	.977	45

a. Dependent Variable: BETA

