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LAMPIRAN

Lampiran 1

Regresion

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	PER, CR, ROE, Leverage ^b	.	Enter

a. Dependent Variable: BETA

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.418 ^a	.174	.169	54.798982%	1.966

a. Predictors: (Constant), PER, CR, ROE, Leverage

b. Dependent Variable: BETA

ANOVA^a

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	34855.924	4	8713.981	2,902	.037 ^b
	Residual	297289.911	99	3002.928		
	Total	312145.835	103			

a. Dependent Variable: BETA

b. Predictors: (Constant), PER, CR, ROE, Leverage

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.
	B	Std. Error	Beta		
(Constant)	117.449	24.853		4.726	.000
CR	-.020	.039	-.063	-.520	.604
1 Leverage	.113	.379	.037	.297	.767
ROE	-.428	.200	-.220	-2.139	.035
PER	-.048	.264	-.018	.183	.855

a. Dependent Variable: BETA

Lampiran 2

Coefficients ^a			
Model		Collinearity Statistics	
		Tolerance	VIF
1	CR	.662	1.511
	Leverage	.625	1.601
	ROE	.913	1.095
	PER	.951	1.051

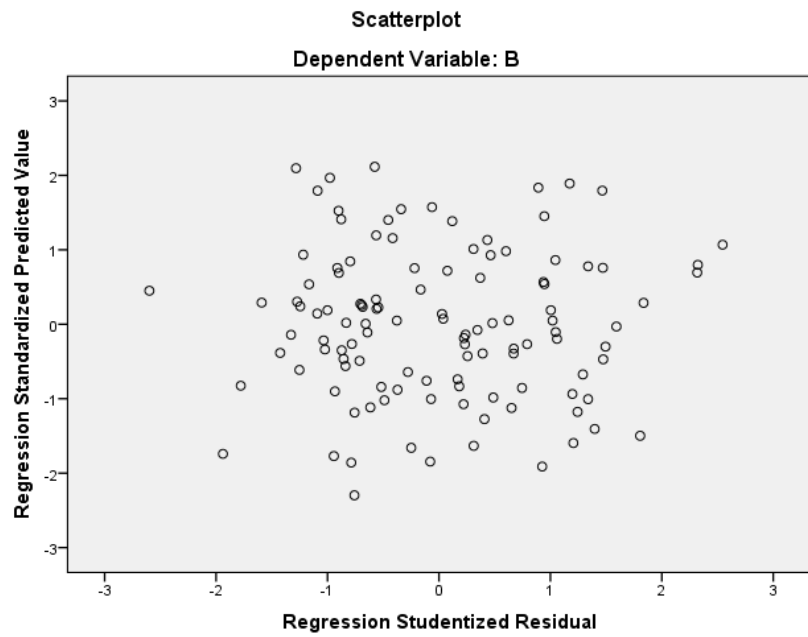
a. Dependent Variable: BETA

Descriptive

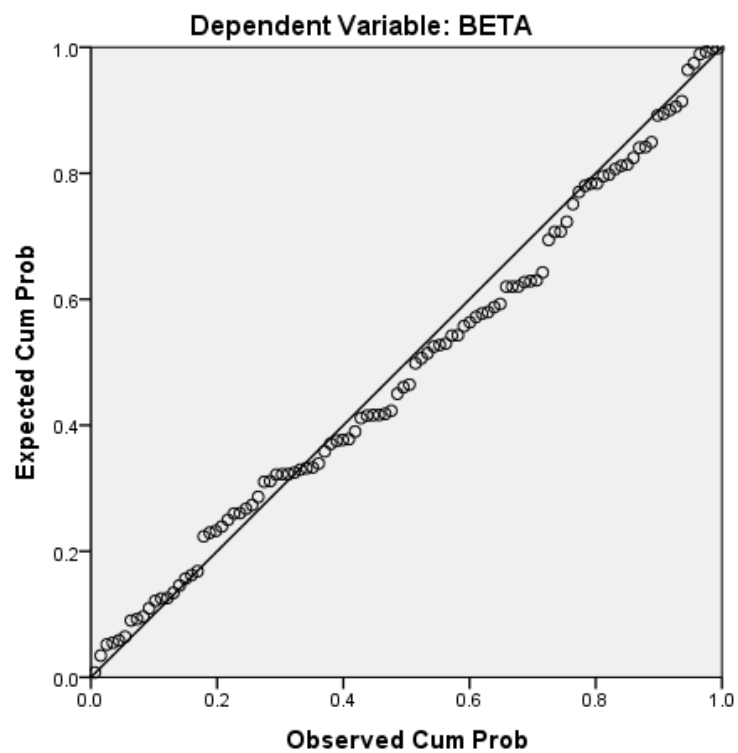
Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
CR	104	12.41%	801.65%	218.3004%	168.44035%
Leverage	104	5.00%	83.00%	43.4712%	18.03285%
ROE	104	-26.69%	120.91%	30.3990%	28.24474%
PER	104	-80.80	96.00	21.1317	20.95177
BETA	104	-23.940%	270.080%	96.10106%	55.050360%
Valid N (listwise)	104				

Lampiran 3

Charts



Normal P-P Plot of Regression Standardized Residual



Data Penelitian 2007 - 2010

Tahun	No	Kode	Nama Emiten	CR	Leverage	ROE	PER	BETA
2010	1	AALI	PT. Astra Argo lestari tbk	131,66%	19,00%	26,17%	20,46	41,74%
	2	ANTM	PT. Aneka Tambang Tbk	672,04%	16,00%	10,75%	13,88	140,96%
	3	ASII	PT. Astra International tbk	125,73%	38,00%	21,96%	15,37	150,81%
	4	BNBR	PT. Bakrie Brothers Tbk	171,91%	71,00%	-6,85%	(0,80)	-23,94%
	5	BTEL	PT. Bakrie Telecom Tbk	95,89%	51,00%	2,82%	67,10	117,71%
	6	BUMI	PT. Bumi Resources Tbk	105,03%	77,00%	13,92%	22,49	84,74%
	7	ELTY	PT. Bakrieland development Tbk	137,45%	36,00%	2,23%	35,07	245,56%
	8	ENRG	PT. Energi Mega persada Tbk	88,75%	48,00%	-2,61%	(80,75)	95,85%
	9	GGRM	PT. Gudang Garam Tbk	274,35%	18,00%	15,00%	18,56	46,48%
	10	INCO	PT. International Nickel Indonesia Tbk	684,42%	44,00%	27,74%	12,34	143,85%
	11	INDF	PT. Indofood Sukses makmur Tbk	12,41%	58,00%	19,35%	14,50	107,18%
	12	INTP	PT. Indocement Tungal Perkasa Tbk	679,01%	30,00%	19,47%	18,21	80,44%
	13	ISAT	PT. Indosat Tbk	79,23%	67,00%	25,90%	45,34	167,18%
	14	KLBF	PT. Kalbe Farma Tbk	396,16%	30,00%	18,08%	25,66	58,88%
	15	LPKR	PT. Lippo Karawaci Tbk	137,43%	30,00%	6,81%	4,21	118,50%

	16	LSIP	PT. PP London Sumatra Tbk	190,01%	60,00%	15,42%	16,97	65,86%
	17	MEDC	PT. Medco Energi internasional Tbk	189,48%	57,00%	2,49%	15,08	95,22%
	18	PGAS	PT. Perusahaan Gas Negara (persero) Tbk	293,54%	48,00%	44,99%	17,19	24,76%
	19	PTBA	PT. Tambang Batu Bara Bukit asam Tbk	597,12%	28,00%	31,55%	26,32	98,61%
	20	SMCB	PT. Holcim Indonesia Tbk	149,34%	24,00%	12,14%	20,81	82,24%
	21	SMGR	PT. Semen Gresik (persero) Tbk	363,34%	5,00%	30,26%	15,34	71,98%
	22	TINS	PT. Timah Tbk	374,00%	9,00%	22,56%	14,60	198,44%
	23	TLKM	PT. Telekomunikasi Indonesia Tbk	78,57%	33,00%	25,97%	13,89	60,02%
	24	UNSP	PT. Bakrie Sumatra Plantation Tbk	138,24%	50,00%	9,68%	6,56	147,50%
	25	UNTR	PT. United Tractors Tbk	159,30%	26,00%	24,00%	20,44	71,06%
	26	UNVR	PT. Unilever Indonesia Tbk	95,86%	40,00%	83,72%	37,17	53,29%
Tahun	No	Kode	Nama Emiten	CR	Leverage	ROE	PER	BETA
2009	1	AALI	PT. Astra Argo lestari Tbk	182,58%	15,00%	40,16%	21,57	10,02%
	2	ANTM	PT. Aneka Tambang Tbk	727,31%	18,00%	9,62%	34,73	74,26%
	3	ASII	PT. Astra International Tbk	136,88%	45,00%	41,11%	13,99	110,84%
	4	BNBR	PT. Bakrie Brothers Tbk	63,43%	67,00%	-26,69%	(4,90)	174,41%
	5	BTEL	PT. Bakrie Telecom Tbk	83,99%	56,00%	2,89%	42,60	153,30%

6	BUMI	PT. Bumi Resources Tbk	96,99%	78,00%	35,19%	14,57	249,17%
7	ELTY	PT. Bakrieland Development Tbk	157,00%	50,00%	4,38%	29,09	270,08%
8	ENRG	PT. Energi Mega persada Tbk	47,19%	83,00%	-21,40%	1,61	223,40%
9	GGRM	PT. Gudang Garam Tbk	246,00%	32,00%	26,38%	12,00	73,94%
10	INCO	PT. International Nickel Indonesia Tbk	723,58%	22,00%	14,97%	19,48	106,82%
11	INDF	PT. Indofood Sukses Makmur Tbk	116,09%	62,00%	40,02%	15,02	119,54%
12	INTP	PT. Indocement Tunggul Perkasa Tbk	300,55%	19,00%	35,54%	18,36	60,83%
13	ISAT	PT. Indosat Tbk	54,63%	67,00%	12,43%	17,14	106,29%
14	KLBF	PT. Kalbe Farma Tbk	298,70%	26,00%	34,13%	14,21	41,82%
15	LPKR	PT. Lippo Karawaci Tbk	140,00%	56,00%	10,78%	22,74	15,70%
16	LSIP	PT. PP London Sumatra Tbk	140,54%	21,00%	26,44%	16,11	90,35%
17	MEDC	PT. Medco Energi Internasional Tbk	155,40%	64,00%	7,13%	38,65	67,05%
18	PGAS	PT. Perusahaan Gas Negara (persero) Tbk	248,36%	55,00%	70,30%	15,18	71,95%
19	PTBA	PT. Tambang Batu Bara Bukit asam Tbk	491,00%	28,00%	65,98%	38,07	88,54%
20	SMCB	PT. Holcim Indonesia Tbk	126,99%	54,00%	39,13%	13,26	112,70%
21	SMGR	PT. Semen Gresik (persero) Tbk	357,63%	20,00%	45,65%	13,46	63,60%
	TINS	PT. Timah Tbk	294,13%	29,00%	16,01%		102,64%

22							32,08	
23	TLKM	PT. Telekomunikasi Indonesia Tbk	60,58%	49,00%	57,32%	16,81	64,27%	
24	UNSP	PT. Bakrie Sumatra Plantation Tbk	101,02%	47,00%	13,78%	8,69	174,87%	
25	UNTR	PT. United Tractors Tbk	165,64%	43,00%	27,58%	13,51	114,86%	
26	UNVR	PT. Unilever Indonesia Tbk	104,17%	50,00%	114,74%	27,70	34,80%	

Tahun	No	Kode	Nama Emiten	CR	Leverage	ROE	PER	BETA
2008	1	AALI	PT. Astra Argo lestari Tbk	194,42%	18,00%	76,60%	5,87	150,98%
	2	ANTM	PT. Aneka Tambang Tbk	801,65%	21,00%	23,93%	7,60	78,15%
	3	ASII	PT. Astra International Tbk	132,17%	50,00%	46,44%	4,65	106,20%
	4	BNBR	PT. Bakrie Brothers Tbk	54,30%	55,00%	-20,84%	(0,28)	45,62%
	5	BTEL	PT. Bakrie Telecom Tbk	216,24%	41,00%	3,50%	10,63	124,17%
	6	BUMI	PT. Bumi Resources Tbk	117,21%	60,00%	65,49%	9,31	84,46%
	7	ELTY	PT. Bakrieland Development Tbk	24,90%	38,00%	7,95%	5,27	146,65%
	8	ENRG	PT. Energi Mega persada Tbk	182,09%	70,00%	0,50%	34,62	19,74%
	9	GGRM	PT. Gudang Garam Tbk	221,74%	36,00%	17,12%	4,35	47,71%
	10	INCO	PT. International Nickel Indonesia Tbk	489,08%	17,00%	30,46%	4,88	103,74%

11	INDF	PT. Indofood Sukses Makmur Tbk	89,77%	67,00%	30,59%	7,89	96,27%
12	INTP	PT. Indocement Tunggal Perkasa Tbk	178,57%	24,00%	27,44%	9,70	88,09%
13	ISAT	PT. Indosat Tbk	90,49%	66,00%	13,36%	16,63	87,94%
14	KLBF	PT. Kalbe Farma Tbk	333,35%	24,00%	32,52%	5,75	76,20%
15	LPKR	PT. Lippo Karawaci Tbk	143,00%	59,00%	10,48%	37,32	41,14%
16	LSIP	PT. PP London Sumatra Tbk	170,06%	35,00%	41,50%	4,30	138,20%
17	MEDC	PT. Medco Energi Internasional Tbk	222,50%	62,00%	68,16%	2,02	109,26%
18	PGAS	PT. Perusahaan Gas Negara (persero) Tbk	217,65%	69,00%	18,11%	96,02	95,25%
19	PTBA	PT. Tambang Batu Bara Bukit asam Tbk	365,74%	33,00%	63,82%	9,31	127,83%
20	SMCB	PT. Holcim Indonesia Tbk	168,33%	67,00%	11,96%	17,11	65,18%
21	SMGR	PT. Semen Gresik (persero) Tbk	338,58%	23,00%	44,48%	9,81	215,57%
22	TINS	PT. Timah Tbk	262,41%	34,00%	55,20%	4,05	92,73%
23	TLKM	PT. Telekomunikasi Indonesia Tbk	54,16%	52,00%	59,20%	14,05	68,41%
24	UNSP	PT. Bakrie Sumatra Plantation Tbk	148,84%	47,00%	11,33%	5,67	149,75%
25	UNTR	PT. United Tractors Tbk	163,62%	51,00%	34,60%	5,50	148,69%
26	UNVR	PT. Unilever Indonesia Tbk	100,39%	52,00%	111,23%	24,72	-8,27%

Tahun	No	Kode	Nama Emiten	CR	Leverage	ROE	PER	BETA
2007	1	AALI	PT. Astra Argo lestari Tbk	160,30%	21,00%	71,77%	22,34	150,76%
	2	ANTM	PT. Aneka Tambang Tbk	447,41%	27,00%	83,32%	8,34	34,70%
	3	ASII	PT. Astra International Tbk	91,24%	50,00%	39,44%	16,95	123,73%
	4	BNBR	PT. Bakrie Brothers Tbk	125,11%	51,00%	12,33%	35,50	50,32%
	5	BTEL	PT. Bakrie Telecom Tbk	180,22%	60,00%	11,72%	47,95	64,23%
	6	BUMI	PT. Bumi Resources Tbk	141,75%	50,00%	76,20%	38,07	95,96%
	7	ELTY	PT. Bakrieland Development Tbk	125,00%	26,00%	5,69%	58,27	130,37%
	8	ENRG	PT. Energi Mega persada Tbk	65,22%	64,00%	-1,55%	18,56	113,89%
	9	GGRM	PT. Gudang Garam Tbk	193,48%	41,00%	15,62%	11,33	2,98%
	10	INCO	PT. International Nickel Indonesia Tbk	252,82%	27,00%	120,91%	86,57	136,61%
	11	INDF	PT. Indofood Sukses Makmur Tbk	92,10%	63,00%	28,98%	24,81	14,00%
	12	INTP	PT. Indocement Tungal Perkasa Tbk	296,02%	31,00%	20,47%	30,80	113,45%
	13	ISAT	PT. Indosat Tbk	92,59%	63,00%	17,71%	22,88	29,33%
	14	KLBF	PT. Kalbe Farma Tbk	498,26%	22,00%	34,21%	18,13	23,63%
		LPKR	PT. Lippo Karawaci Tbk	144,00%	57,00%	11,51%		71,76%

15						33,82	
16	LSIP	PT. PP London Sumatra Tbk	120,69%	41,00%	36,06%	25,77	126,10%
17	MEDC	PT. Medco Energi Internasional Tbk	196,83%	70,00%	21,30%	26,84	77,89%
18	PGAS	PT. Perusahaan Gas Negara (persero) Tbk	117,23%	65,00%	38,90%	59,82	88,53%
19	PTBA	PT. Tambang Batu Bara Bukit asam Tbk	414,00%	32,00%	28,00%	38,07	135,76%
20	SMCB	PT. Holcim Indonesia Tbk	133,00%	69,00%	8,26%	79,16	154,74%
21	SMGR	PT. Semen Gresik (persero) Tbk	364,34%	21,00%	38,63%	18,71	65,02%
22	TINS	PT. Timah Tbk	290,52%	33,00%	79,01%	80,94	14,84%
23	TLKM	PT. Telekomunikasi Indonesia Tbk	77,28%	48,00%	75,84%	15,92	53,92%
24	UNSP	PT. Bakrie Sumatra Plantation Tbk	317,00%	45,00%	14,42%	32,59	152,42%
25	UNTR	PT. United Tractors Tbk	133,94%	55,00%	35,73%	20,82	100,05%
26	UNVR	PT. Unilever Indonesia Tbk	110,98%	49,00%	104,80%	26,25	48,89%