

## Lampiran 1 : Hasil Regresi Sektor Keuangan

## Hasil Regresi Sektor Keuangan

## Descriptive Statistics

	Mean	Std. Deviation	N
PER	11.0235	7.61125	998
SBI	.6077	3.06327	998
EPS	100.0442	143.31947	998
PBV	1.4050	1.35732	998
DER	5.0501	4.89716	998

## Correlations

		PER	SBI	EPS	PBV	DER
Pearson Correlation	PER	1.000	-.096	-.284	.243	.187
	SBI	-.096	1.000	.032	-.044	.017
	EPS	-.284	.032	1.000	.179	.074
	PBV	.243	-.044	.179	1.000	.224
	DER	.187	.017	.074	.224	1.000
Sig. (1-tailed)	PER	.	.001	.000	.000	.000
	SBI	.001	.	.153	.082	.300
	EPS	.000	.153	.	.000	.010
	PBV	.000	.082	.000	.	.000
	DER	.000	.300	.010	.000	.
N	PER	998	998	998	998	998
	SBI	998	998	998	998	998
	EPS	998	998	998	998	998
	PBV	998	998	998	998	998
	DER	998	998	998	998	998

Variables Entered/Removed<sup>d</sup>

Model	Variables Entered	Variables Removed	Method
1	DER, SBI <sub>a</sub> , EPS, PBV	.	Enter

a. All requested variables entered.

b. Dependent Variable: PER

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.445 <sup>a</sup>	.198	.195	6.83083	.368

a. Predictors: (Constant), DER, SBI, EPS, PBV

b. Dependent Variable: PER

ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	11423.683	4	2855.921	61.207	.000 <sup>a</sup>
	Residual	46333.633	993	46.660		
	Total	57757.316	997			

a. Predictors: (Constant), DER, SBI, EPS, PBV

b. Dependent Variable: PER

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	9.644	.376		25.628	.000		
	SBI	-.188	.071	-.076	-2.654	.008	.996	1.004
	EPS	-.018	.002	-.341	-11.790	.000	.965	1.036
	PBV	1.494	.166	.266	8.991	.000	.920	1.087
	DER	.239	.045	.154	5.266	.000	.948	1.055

a. Dependent Variable: PER

Coefficient Correlations<sup>a</sup>

Model			DER	SBI	EPS	PBV
1	Correlations	DER	1.000	-.026	-.034	-.216
		SBI	-.026	1.000	-.040	.055
		EPS	-.034	-.040	1.000	-.169
		PBV	-.216	.055	-.169	1.000
	Covariances	DER	.002	.000	.000	-.002
		SBI	.000	.005	.000	.001
		EPS	.000	.000	.000	.000
		PBV	-.002	.001	.000	.028

a. Dependent Variable: PER

Collinearity Diagnostics<sup>a</sup>

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	SBI	EPS	PBV	DER
1	1	2.861	1.000	.03	.01	.04	.04	.04
	2	.957	1.729	.00	.97	.00	.01	.00
	3	.577	2.227	.01	.00	.86	.02	.15
	4	.366	2.796	.00	.01	.05	.69	.51
	5	.239	3.460	.95	.01	.05	.24	.30

a. Dependent Variable: PER

### Casewise Diagnostics<sup>a</sup>

Case Number	Std. Residual	PER
205	3.888	39.14
206	3.472	39.02
207	3.490	35.95
208	3.045	34.62
212	3.055	32.92
421	4.240	39.93
422	4.119	38.83
424	3.345	33.99
425	3.362	33.97
441	-4.417	24.64
624	3.407	31.93
809	3.153	37.96

a. Dependent Variable: PER

### Residuals Statistics<sup>a</sup>

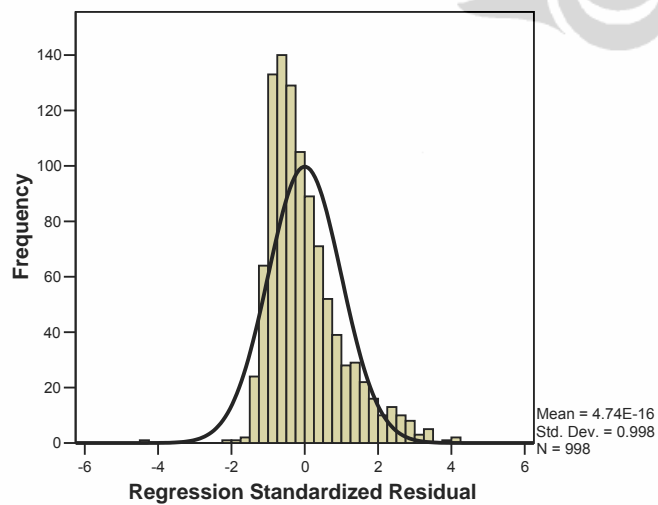
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-9.9416	54.8172	11.0235	3.38498	998
Residual	-30.17241	28.96417	.00000	6.81711	998
Std. Predicted Value	-6.194	12.938	.000	1.000	998
Std. Residual	-4.417	4.240	.000	.998	998

a. Dependent Variable: PER

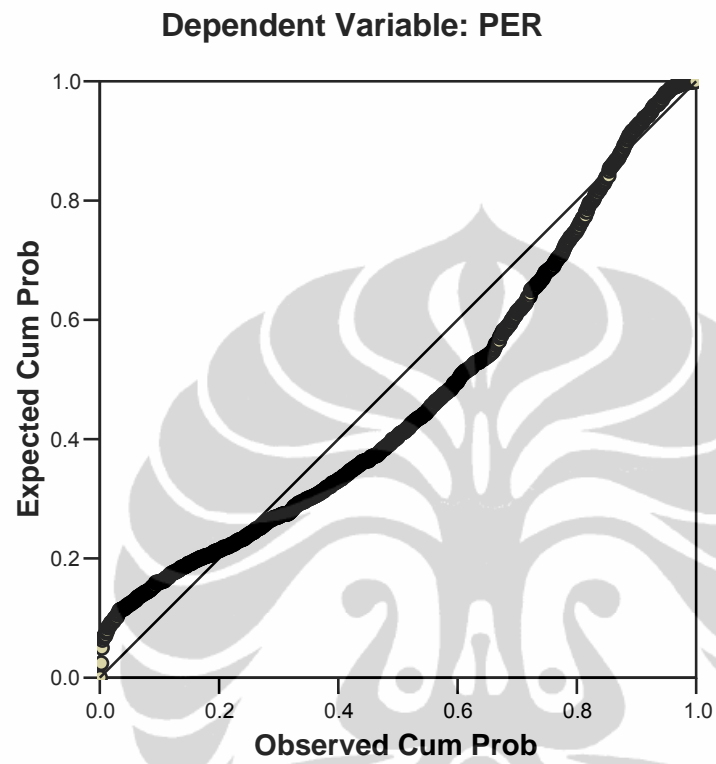
## Charts

### Histogram

Dependent Variable: PER



### Normal P-P Plot of Regression Standardized Residual



## Lampiran 2 : Hasil Regresi Sektor Pertambangan Hasil Regresi Sektor Pertambangan

### Descriptive Statistics

	Mean	Std. Deviation	N
PER	12.8815	9.14685	179
SBI	.8603	2.92717	179
EPS	851.3038	2044.15566	179
PBV	3.4308	2.87727	179
DER	1.7314	2.13075	179

### Correlations

		PER	SBI	EPS	PBV	DER
Pearson Correlation	PER	1.000	-.116	-.251	.510	.207
	SBI	-.116	1.000	-.127	.023	.069
	EPS	-.251	-.127	1.000	-.042	-.217
	PBV	.510	.023	-.042	1.000	.472
	DER	.207	.069	-.217	.472	1.000
Sig. (1-tailed)	PER	.	.061	.000	.000	.003
	SBI	.061	.	.045	.379	.181
	EPS	.000	.045	.	.290	.002
	PBV	.000	.379	.290	.	.000
	DER	.003	.181	.002	.000	.
N	PER	179	179	179	179	179
	SBI	179	179	179	179	179
	EPS	179	179	179	179	179
	PBV	179	179	179	179	179
	DER	179	179	179	179	179

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

Model	Variables Entered	Variables Removed	Method
1	DER, SBI <sub>a</sub> EPS, PBV	.	Enter

a. All requested variables entered.

b. Dependent Variable: PER

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.588 <sup>a</sup>	.345	.330	7.48461	1.666

a. Predictors: (Constant), DER, SBI, EPS, PBV

b. Dependent Variable: PER

ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5144.972	4	1286.243	22.961	.000 <sup>a</sup>
	Residual	9747.372	174	56.019		
	Total	14892.344	178			

a. Predictors: (Constant), DER, SBI, EPS, PBV

b. Dependent Variable: PER

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	9.083	.954		9.524	.000		
	SBI	-.488	.193	-.156	-2.525	.012	.982	1.018
	EPS	-.001	.000	-.270	-4.262	.000	.935	1.069
	PBV	1.747	.222	.550	7.880	.000	.773	1.293
	DER	-.431	.307	-.100	-1.406	.162	.737	1.357

a. Dependent Variable: PER

Coefficient Correlations<sup>a</sup>

Model			DER	SBI	EPS	PBV
1	Correlations	DER	1.000	-.038	.219	-.475
		SBI	-.038	1.000	.115	.002
		EPS	.219	.115	1.000	-.070
		PBV	-.475	.002	-.070	1.000
	Covariances	DER	.094	-.002	.000	-.032
		SBI	-.002	.037	.000	.000
		EPS	.000	.000	.000	.000
		PBV	-.032	.000	.000	.049

a. Dependent Variable: PER

Collinearity Diagnostics<sup>a</sup>

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	SBI	EPS	PBV	DER
1	1	2.641	1.000	.04	.02	.02	.04	.04
	2	1.032	1.600	.00	.32	.45	.00	.02
	3	.818	1.796	.00	.62	.24	.02	.08
	4	.299	2.972	.37	.02	.28	.07	.74
	5	.210	3.543	.58	.02	.01	.88	.12

a. Dependent Variable: PER

**Casewise Diagnostics<sup>a</sup>**

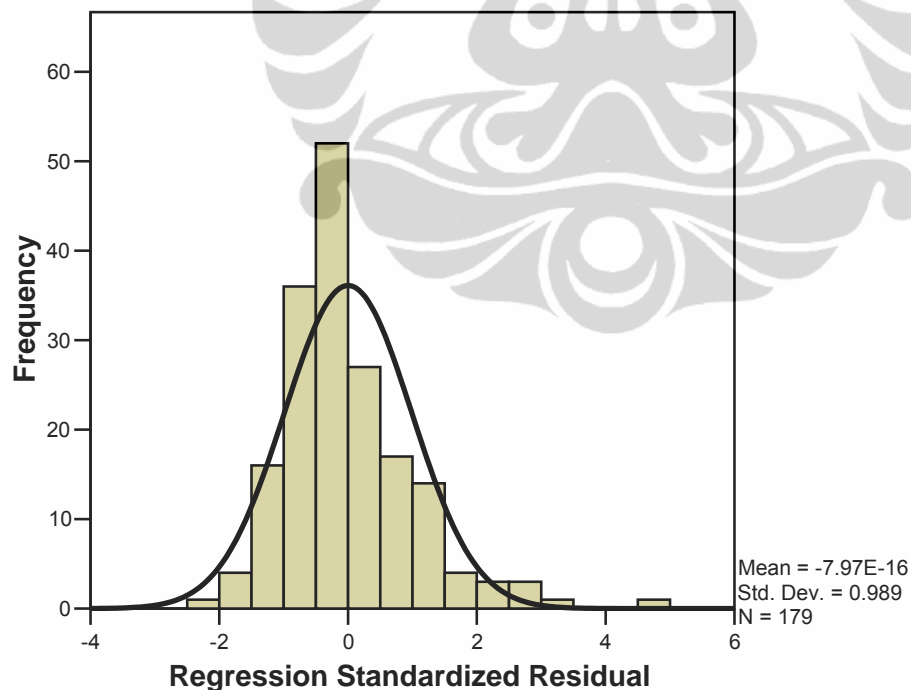
Case Number	Std. Residual	PER
23	4.841	48.92
80	3.009	39.94

a. Dependent Variable: PER

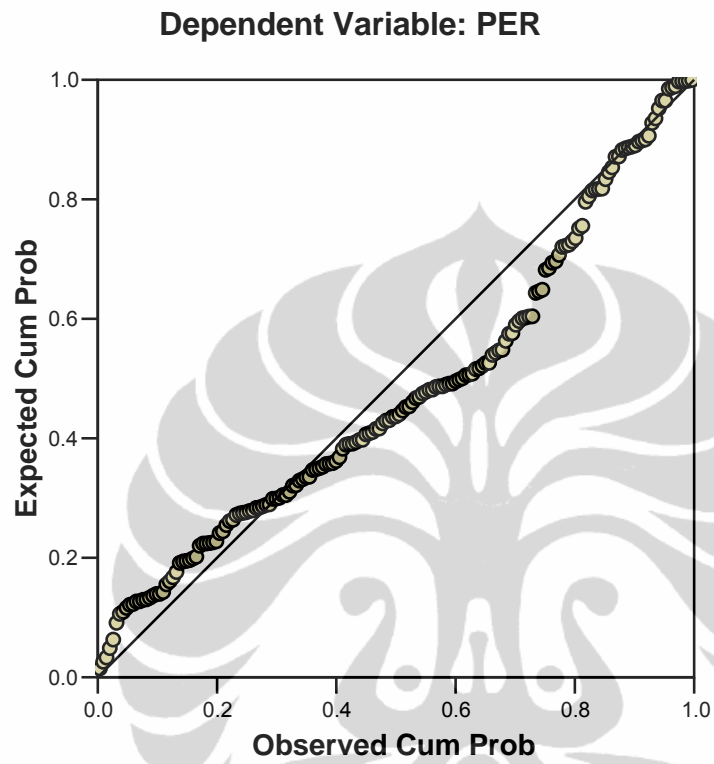
**Residuals Statistics<sup>a</sup>**

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.7836	28.5660	12.8815	5.37628	179
Residual	-16.28838	36.23120	.00000	7.40004	179
Std. Predicted Value	-2.542	2.917	.000	1.000	179
Std. Residual	-2.176	4.841	.000	.989	179

a. Dependent Variable: PER

**Charts****Histogram****Dependent Variable: PER**

### Normal P-P Plot of Regression Standardized Residual





### Lampiran 3 : Hasil Regresi Sektor Properti

#### Hasil Regresi Sektor Properti

##### Descriptive Statistics

	Mean	Std. Deviation	N
PER	15.6808	9.74030	331
SBI	.7006	2.95308	331
EPS	49.3099	47.86128	331
PBV	1.3282	1.07568	331
DER	1.3649	1.18936	331

##### Correlations

		PER	SBI	EPS	PBV	DER
Pearson Correlation	PER	1.000	-.080	-.486	.386	-.108
	SBI	-.080	1.000	-.070	-.110	-.114
	EPS	-.486	-.070	1.000	.035	.192
	PBV	.386	-.110	.035	1.000	.327
	DER	-.108	-.114	.192	.327	1.000
Sig. (1-tailed)	PER	.	.074	.000	.000	.025
	SBI	.074	.	.101	.023	.019
	EPS	.000	.101	.	.262	.000
	PBV	.000	.023	.262	.	.000
	DER	.025	.019	.000	.000	.
N	PER	331	331	331	331	331
	SBI	331	331	331	331	331
	EPS	331	331	331	331	331
	PBV	331	331	331	331	331
	DER	331	331	331	331	331

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

Model	Variables Entered	Variables Removed	Method
1	DER, SBI <sub>a</sub> EPS, PBV	.	Enter

a. All requested variables entered.

b. Dependent Variable: PER

##### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.656 <sup>a</sup>	.430	.423	7.39990	1.635

a. Predictors: (Constant), DER, SBI, EPS, PBV

b. Dependent Variable: PER

ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	13456.987	4	3364.247	61.438	.000 <sup>a</sup>
	Residual	17851.277	326	54.759		
	Total	31308.265	330			

a. Predictors: (Constant), DER, SBI, EPS, PBV

b. Dependent Variable: PER

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	17.159	.825		20.787	.000		
	SBI	-.275	.139	-.083	-1.973	.049	.979	1.022
	EPS	-.097	.009	-.474	-11.114	.000	.960	1.042
	PBV	4.078	.402	.450	10.142	.000	.887	1.127
	DER	-1.422	.370	-.174	-3.841	.000	.856	1.168

a. Dependent Variable: PER

Coefficient Correlations<sup>a</sup>

Model			DER	SBI	EPS	PBV
1	Correlations	DER	1.000	.072	-.186	-.319
		SBI	.072	1.000	.052	.079
		EPS	-.186	.052	1.000	.034
		PBV	-.319	.079	.034	1.000
	Covariances	DER	.137	.004	-.001	-.047
		SBI	.004	.019	.000	.004
		EPS	-.001	.000	.000	.000
		PBV	-.047	.004	.000	.162

a. Dependent Variable: PER

Collinearity Diagnostics<sup>a</sup>

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	SBI	EPS	PBV	DER
1	1	3.130	1.000	.02	.01	.03	.03	.03
	2	.974	1.793	.00	.92	.00	.00	.01
	3	.443	2.658	.00	.00	.71	.21	.04
	4	.277	3.359	.04	.01	.02	.35	.89
	5	.175	4.225	.94	.07	.23	.41	.03

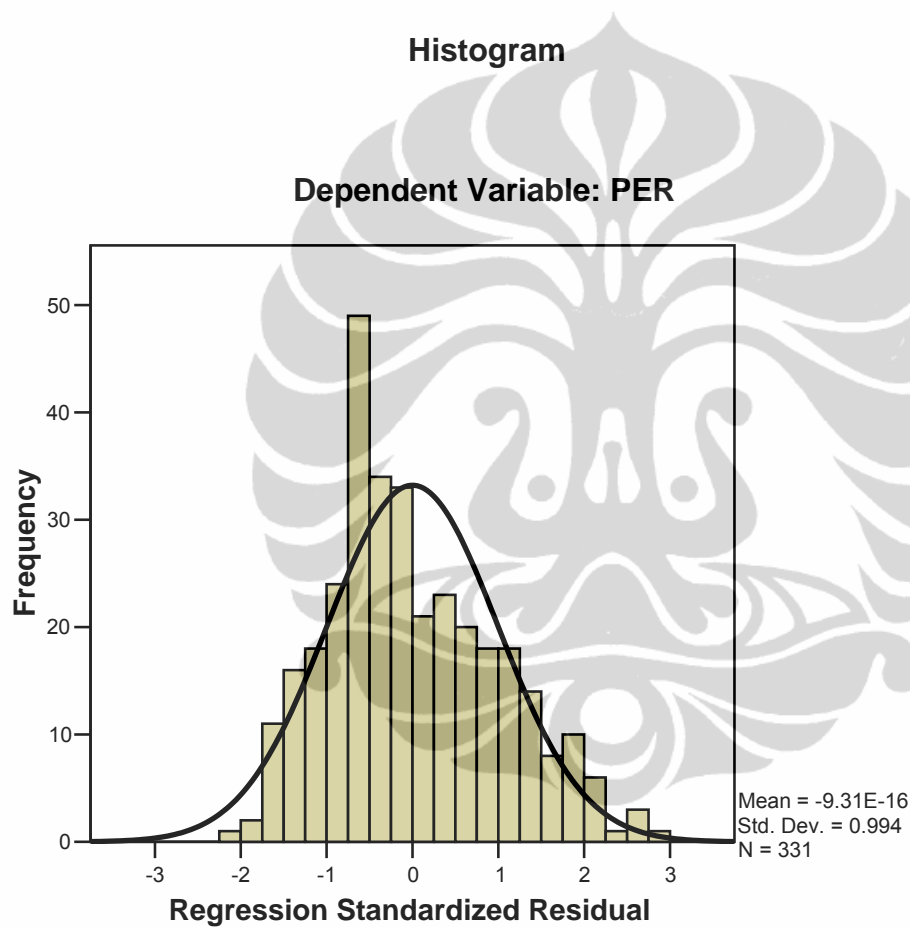
a. Dependent Variable: PER

Residuals Statistics<sup>a</sup>

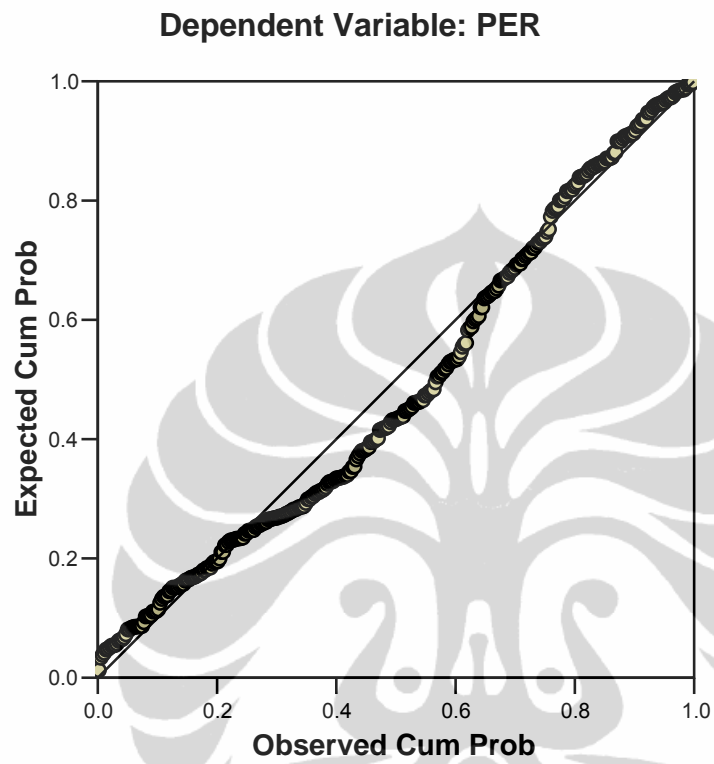
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-11.8211	35.6067	15.6808	6.38582	331
Residual	-16.60878	21.96327	.00000	7.35492	331
Std. Predicted Value	-4.307	3.120	.000	1.000	331
Std. Residual	-2.244	2.968	.000	.994	331

a. Dependent Variable: PER

## Charts



### Normal P-P Plot of Regression Standardized Residual



## Lampiran 4 : Daftar Perusahaan Sektor Keuangan

NO	NAMA EMITEN	KODE
1	Bank Agroniaga Tbk	AGRO
2	Bank Artha Graha Internasional Tbk	INPC
3	Bank Bukopin Tbk	BBKP
4	Bank Bumi Arta Tbk	BNBA
5	Bank Bumiputera Indonesia Tbk	BABP
6	Bank Capital Indonesia Tbk	BACA
7	Bank Central Asia Tbk	BBCA
8	Bank Century Tbk	BCIC
9	Bank CIMB Niaga Tbk	BNGA
10	Bank Danamon Indonesia Tbk	BDMN
11	Bank Ekonomi Raharja Tbk	BAEK
12	Bank Eksekutif Internasional Tbk	BEKS
13	Bank Himpunan Saudara 1906 Tbk	SDRA
14	Bank Int'l Indonesia Tbk	BNII
15	Bank Kesawan Tbk	BKSW
16	Bank Mandiri (Persero) Tbk	BMRI
17	Bank Mayapada Internasional Tbk	MAYA
18	Bank MEGA Tbk	MEGA
19	Bank Negara Indonesia Tbk	BBNI
20	Bank OCBC NISP Tbk	NISP
21	Bank Nusantara Parahyangan Tbk	BBNP
22	Bank Pan Indonesia Tbk	PNBN
23	Bank Permata Tbk	BNLI
24	Bank Rakyat Indonesia (Persero) Tbk	BBRI
25	Bank Swadesi Tbk	BSWD
26	Bank Tabungan Pensiunan Nasional Tbk	BTPN
27	Bank Victoria International Tbk	BVIC
28	Bank Windu Kentjana International Tbk	MCOR
29	Adira Dinamika Multi Finance Tbk	ADMF
30	BFI Finance Indonesia Tbk	BFIN
31	Buana Finance Tbk	BBLD
32	Clipan Finance Indonesia Tbk	CFIN
33	Danasupra Erapacific Tbk *)	DEFI
34	Duta Kirana Finance Tbk	DKFT
35	Indocitra Finance Tbk	INCF
36	Mandala Multifinance Tbk	MFIN
37	Trust Finance Indonesia Tbk	TRUS
38	Verena Oto Finance Tbk	VRNA

<b>NO</b>	<b>NAMA EMITEN</b>	<b>KODE</b>
39	Wahana Ottomitra Multiartha Tbk	WOMF
40	Asia Kapitalindo Securities Tbk	AKSI
41	HD Capital Tbk	HADE
42	JJ NAB Capital Tbk	OCAP
43	Kresna Graha Sekurindo Tbk	KREN
44	Panca Global Securities Tbk	PEGE
45	Panin Sekuritas Tbk	PANS
46	Reliance Securities Tbk	RELI
47	Trimegah Securities Tbk	TRIM
48	Yulie Sekurindo Tbk	YULE
49	Asuransi Bina Dana Arta Tbk	ABDA
50	Asuransi Bintang Tbk	ASBI
51	Asuransi Dayin Mitra Tbk	ASDM
52	Asuransi Harta Aman Pratama Tbk	AHAP
53	Asuransi Jasa Tania Tbk	ASJT
54	Asuransi Multi Artha Guna Tbk	AMAG
55	Asuransi Ramayana Tbk	ASRM
56	Lippo General Insurance Tbk	LPGI
57	Maskapai Reasuransi Ina. Tbk	MREI
58	Panin Insurance Tbk	PNIN
59	Panin Life Tbk	PNLF
60	Arthavest Tbk	ARTA
61	Bhakti Capital Indonesia Tbk	BCAP
62	Capitalinc Investment Tbk *)	MTFN
63	Equity Development Investama Tbk	GSMF
64	Lippo Securities Tbk	LPPS
65	Pacific Utama Tbk	LPPF
66	Pan Pacific International Tbk	APIC
67	Sinar Mas Multiartha Tbk	SMMA

**Lampiran 5 : Daftar Perusahaan Sektor Pertambangan**

<b>NO</b>	<b>NAMA EMITEN</b>	<b>KODE</b>
1	Adaro Energy Tbk	ADRO
2	ATPK Resources Tbk	ATPK
3	Bayan Resources Tbk	BYAN
4	Bumi Resources Tbk	BUMI
5	Indo Tambangraya Megah Tbk	ITMG
6	Perdana Karya Perkasa Tbk.	PKPK
7	Petrosea Tbk	PTRO
8	Resource Alam Indonesia Tbk	KKGI
9	Tambang Batubara Bukit Asam Tbk	PTBA
11	Apexindo Pratama Duta Tbk	APEX
12	Elnusa Tbk	ELSA
13	Energi Mega Persada Tbk	ENRG
14	Medco Energi Internasional Tbk	MEDC
15	Radiant Utama Interinsco Tbk	RUIS
17	Aneka Tambang Tbk	ANTM
18	Cita Mineral Investindo Tbk	CITA
19	INCO Tbk	INCO
20	Timah Tbk	TINS
22	Central Korporindo Internasional Tbk	CNKO
23	Citatah Tbk	CTTH

## Lampiran 6 : Daftar Perusahaan Sektor Properti

NO	NAMA EMITEN	KODE
1	Alam Sutera Realty Tbk	ASRI
2	Bakrieland Development Tbk	ELTY
3	Bekasi Asri Pemula Tbk	BAPA
4	Bhuwanatala Indah Permai Tbk	BIPP
5	Bintang Mitra Semestaraya Tbk	BMSR
6	Bukit Darmo Property Tbk	BKDP
7	Bumi Serpong Damai Tbk	BSDE
8	Ciputra Development Tbk	CTRA
9	Ciputra Property Tbk	CTRP
10	Ciputra Surya Tbk	CTRS
11	Citra Kebun Raya Agri Tbk	CKRA
12	Cowell Development Tbk	COWL
13	Danayasa Arthatama Tbk	SCBD
14	Duta Anggada Realty Tbk	DART
15	Duta Pertiwi Tbk	DUTI
16	Fortune Mate Indonesia Tbk	FMII
17	Global Land Development Tbk	KPIG
18	Gowa Makassar Tourism Development Tbk	GMTD
19	Indonesia Prima Property Tbk	OMRE
20	Intiland Development Tbk	DILD
21	Jaka Inti Realtindo Tbk	JAKA
22	Jaya Real Property Tbk	JRPT
23	JIHD Tbk	JIHD
24	Kawasan Industri Jababeka Tbk	KIJA
25	Laguna Cipta Griya Tbk	LCGP
26	Lamicitra Nusantara Tbk	LAMI
27	Lippo Cikarang Tbk	LPCK
28	Lippo Karawaci Tbk	LPKR
29	Modernland Realty Ltd Tbk	MDLN
30	New Century Development Tbk	PTRA
31	Pakuwon Jati Tbk	PWON
32	Panca Wiratama Sakti Tbk	PWSI
33	Perdana Gapuraprima Tbk	GPRA
34	Ristia Bintang Mahkotasejati Tbk	RBMS
35	Royal Oak Development Asia Tbk	RODA
36	Sentul City Tbk	BKSL
37	Summarecon Agung Tbk	SMRA
38	Suryainti Permata Tbk	SIIP



<b>NO</b>	<b>NAMA EMITEN</b>	<b>KODE</b>
39	Suryamas Dutamakmur Tbk	SMDM
40	Adhi Karya (Persero) Tbk	ADHI
41	Duta Graha Indah Tbk	DGIK
42	Jaya Konstruksi Manggala Pratama Tbk	JKON
43	Surya Semesta Internusa Tbk	SSIA
44	Total Bangun Persada Tbk	TOTL
45	Wijaya Karya (Persero) Tbk	WIKA

