

# LAMPIRAN 1

## Daftar Pertumbuhan Variabel

**PERTUMBUHAN DIVIDEND YIELD RATA-RATA 2005-2010**

Tahun	PERUSAHAAN	DIVIDEND YIELD (%)
2005	ASII	4.31
	AUTO	3.57
	INDS	2.19
	HEXA	4.79
	IMAS	0
	NIPS	0
	TURI	2.75
	INTA	0.84
	SMSM	0
2006	ASII	1.85
	AUTO	2.05
	INDS	0.65
	HEXA	1.89
	IMAS	0
	NIPS	0
	TURI	0.75
	INTA	0
	SMSM	0
2007	ASII	0
	AUTO	0
	INDS	3.17
	HEXA	2.84
	IMAS	0
	NIPS	0
	TURI	4.44
	INTA	0
	SMSM	5.97
2008	ASII	4.65
	AUTO	0
	INDS	5.64
	HEXA	0
	IMAS	0
	NIPS	0
	TURI	22.4
	INTA	2.63

	SMSM	0
2009	ASII	13.99
	AUTO	11.49
	INDS	0
	HEXA	0
	IMAS	0
	NIPS	0
	TURI	0.92
	INTA	3.63
	SMSM	0
2010	ASII	2.05
	AUTO	10.61
	INDS	12.42
	HEXA	4.43
	IMAS	5.91
	NIPS	15.93
	TURI	8.28
	INTA	0.82
	SMSM	2.34

**PERTUMBUHAN PRICE EARNINGS RATIO RATA-RATA 2005-2010**

Tahun	Perusahaan	PRICE EARNINGS RATIO (%)
2005	ASII	7.57
	AUTO	7.74
	INDS	3.54
	HEXA	8.25
	IMAS	26.76
	NIPS	8.47
	TURI	6.74
	INTA	5.61
	SMSM	6.03
	2006	ASII
AUTO		8
INDS		46.69
HEXA		19.17
IMAS		558.94
NIPS		3.56
TURI		44.59
INTA		29.35
SMSM		7.61
2007		ASII
	AUTO	5.64
	INDS	21.84
	HEXA	12.55
	IMAS	843.64
	NIPS	5.79
	TURI	9.11
	INTA	24.97
	SMSM	7.71
	2008	ASII
AUTO		4.77
INDS		8.55
HEXA		26.15
IMAS		39.35
NIPS		19.21

	TURI	4.27
	INTA	4.41
	SMSM	10.23
2009	ASII	13.99
	AUTO	5.77
	INDS	9.05
	HEXA	21.15
	IMAS	7.29
	NIPS	7.87
	TURI	7.82
	INTA	7.95
	SMSM	8.13
2010	ASII	15.37
	AUTO	9.43
	INDS	8.05
	HEXA	17.64
	IMAS	16.88
	NIPS	6.28
	TURI	12.02
	INTA	16.73
	SMSM	10.24

**PERTUMBUHAN SET PELUANG INVESTASI RATA-RATA 2005-2010**

Tahun	Perusahaan	SET PELUANG INVESTASI (%)
2005	ASII	277.5
	AUTO	659.76
	INDS	51.45
	HEXA	344.16
	IMAS	2.04
	NIPS	129.6
	TURI	46.78
	INTA	141.94
	SMSM	162.44
2006	ASII	284.05
	AUTO	604.9
	INDS	102.56
	HEXA	259.44
	IMAS	2.11
	NIPS	86.37
	TURI	218.78
	INTA	146.98
	SMSM	333.84
2007	ASII	409.9
	AUTO	113.39
	INDS	95.64
	HEXA	380.99
	IMAS	38.81
	NIPS	128.41
	TURI	165.84
	INTA	112.41
	SMSM	77.73
2008	ASII	65.75
	AUTO	11.62
	INDS	81.16
	HEXA	2.34
	IMAS	1.44
	NIPS	57.19
	TURI	69.46
	INTA	102.11

	SMSM	154.47
2009	ASII	352.1
	AUTO	138.16
	INDS	66.51
	HEXA	128.03
	IMAS	22.83
	NIPS	216.95
	TURI	283.76
	INTA	242.68
	SMSM	83.39
2010	ASII	447.82
	AUTO	278.57
	INDS	100.65
	HEXA	593.36
	IMAS	53.72
	NIPS	296.88
	TURI	634.21
	INTA	274.27
	SMSM	114.99

**PERTUMBUHAN RETURN SAHAM RATA-RATA 2005-2010**

Tahun	Perusahaan	RETURN SAHAM (%)
2005	ASII	44.33
	AUTO	45.08
	INDS	4.44
	HEXA	58.68
	IMAS	14.44
	NIPS	14.44
	TURI	4.55
	INTA	11.54
	SMSM	-10.87
	2006	ASII
AUTO		0.89
INDS		100
HEXA		-5.26
IMAS		-11.77
NIPS		9.57
TURI		4.41
INTA		-17.24
SMSM		-25
2007		ASII
	AUTO	13.68



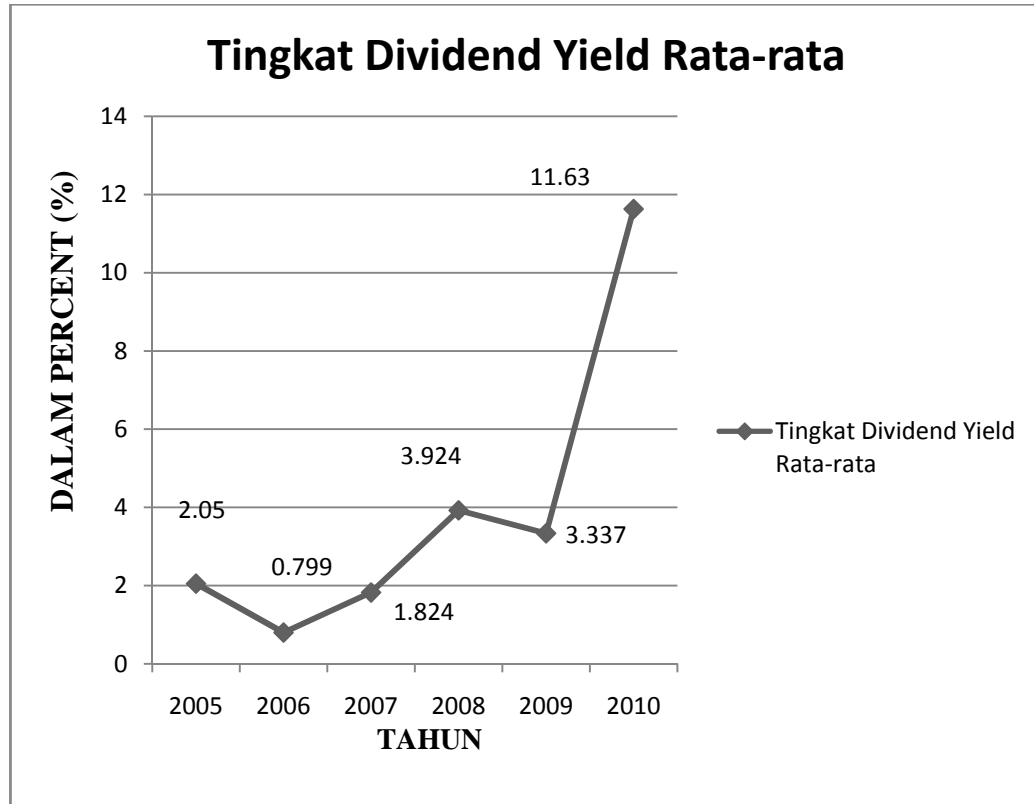
	INDS	0
	HEXA	-15.91
	IMAS	56
	NIPS	46.83
	TURI	74.65
	INTA	14.58
	SMSM	43.33
2008	ASII	-61.21
	AUTO	-78.13
	INDS	-5.26
	HEXA	-6.76
	IMAS	-20
	NIPS	-0.67
	TURI	-39.52
	INTA	-42.68
	SMSM	80.55
2009	ASII	215.46
	AUTO	-67.14
	INDS	-23.68
	HEXA	363.24
	IMAS	-40.69
	NIPS	0
	TURI	132

	INTA	187.5
	SMSM	0
2010	ASII	57.43
	AUTO	-51.9
	INDS	100
	HEXA	126.98
	IMAS	1051.52
	NIPS	174.14
	TURI	-66.47
	INTA	-30
	SMSM	44.6

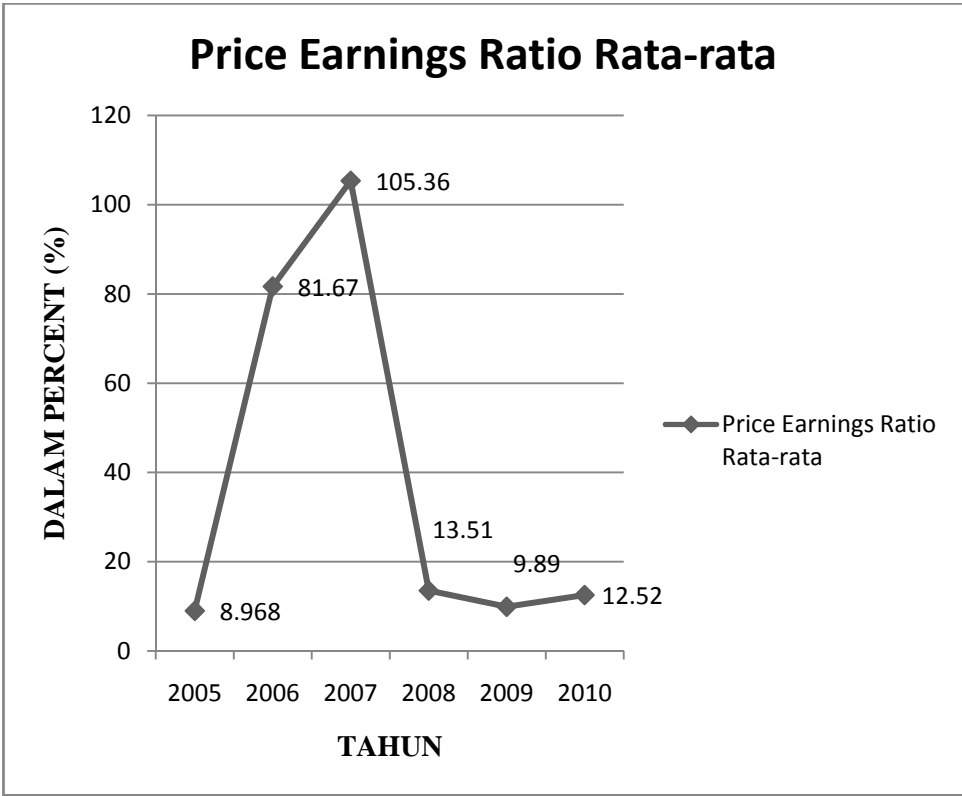
# LAMPIRAN 2

## **Daftar Grafik Pertumbuhan**

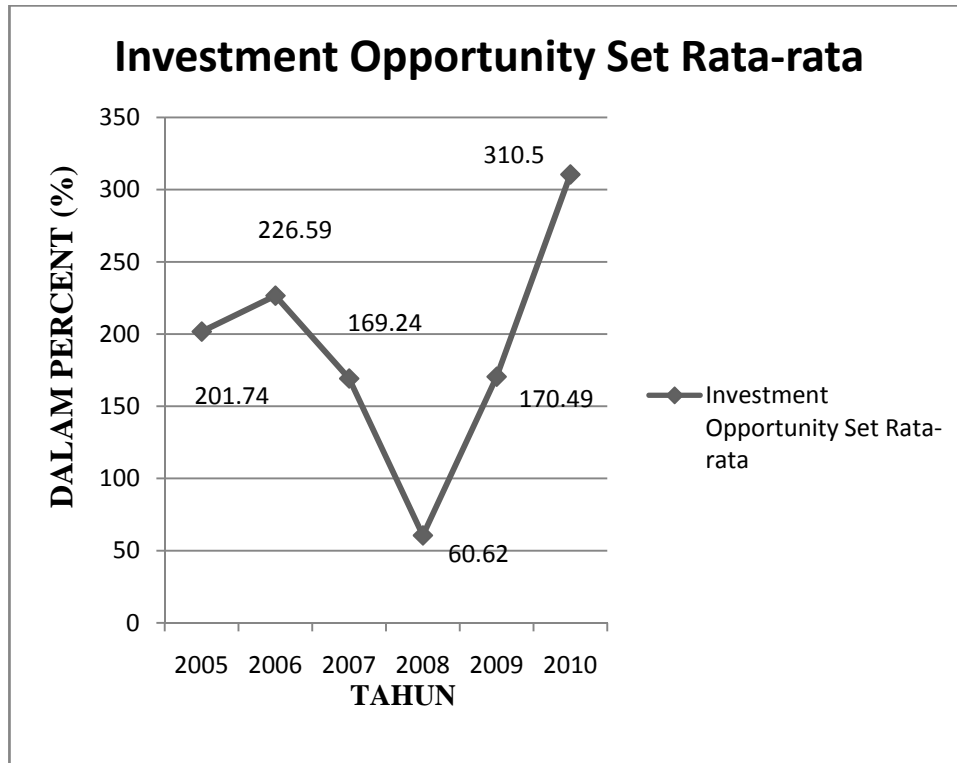
## GRAFIK PERTUMBUHAN DIVIDEND YIELD RATA-RATA



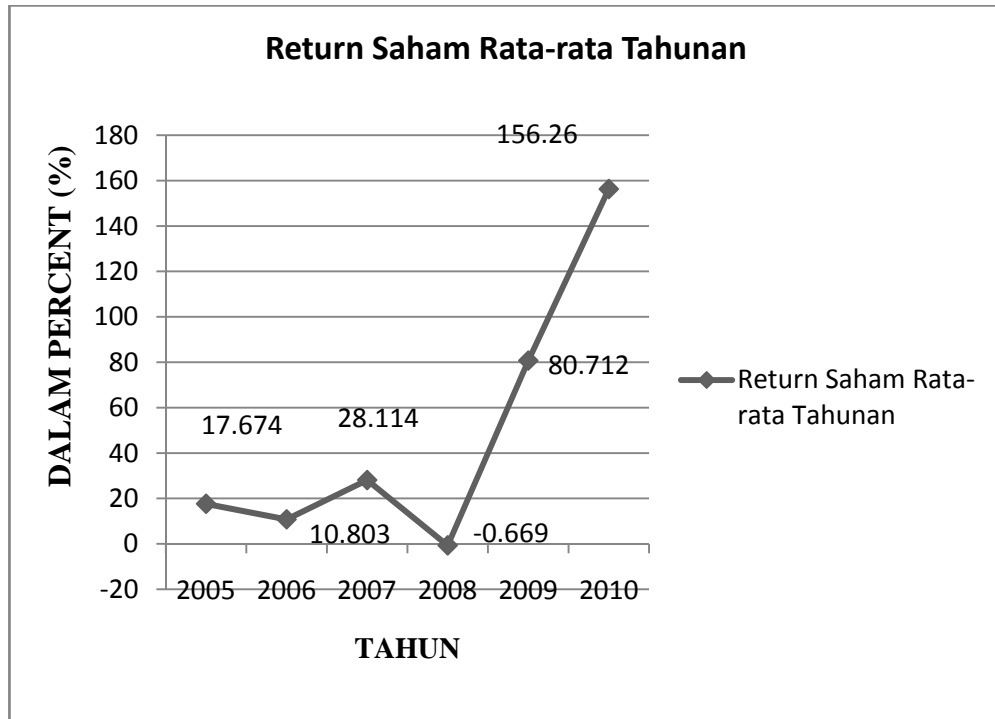
GRAFIK PERTUMBUHAN PRICE EARNINGS RATIO RATA-RATA



GRAFIK PERTUMBUHAN SET PELUANG INVESTASI RATA-RATA



## GRAFIK PERTUMBUHAN RETURN SAHAM RATA-RATA



# LAMPIRAN 3

**Tabel Pengujian Regresi**



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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-15.819	11.703		-1.352	.183		
DY	21.288	1.441	1.072	14.768	.000	.626	1.597
PER	-.088	.098	-.077	-.898	.374	.445	2.246
MODERAT1	-.037	.009	-.308	-4.026	.000	.563	1.777
MODERAT2	.006	.003	.174	1.994	.052	.432	2.317

a. Dependent Variable: RETURN

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.921 <sup>a</sup>	.848	.835	63.66257	1.473

a. Predictors: (Constant), MODERAT2, DY, MODERAT1, PER

b. Dependent Variable: RETURN

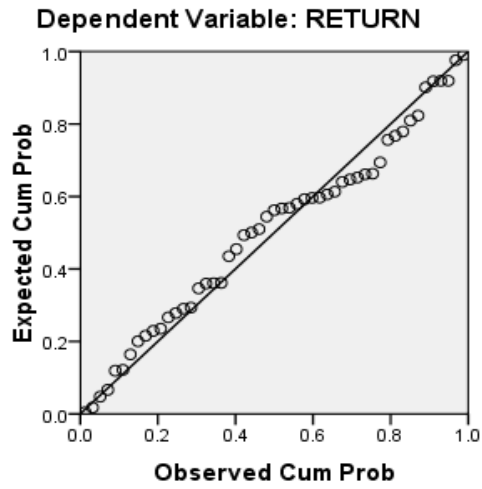
**ANOVA<sup>b</sup>**

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	1041881.895	4	260470.474	64.267	.000 <sup>a</sup>
Residual	186434.441	46	4052.923		
Total	1228316.336	50			

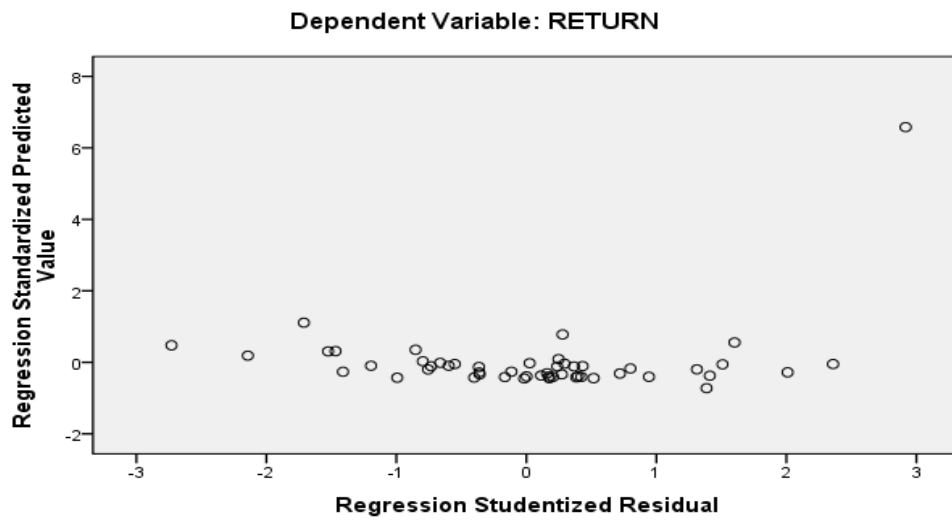
a. Predictors: (Constant), MODERAT2, DY, MODERAT1, PER

b. Dependent Variable: RETURN

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



### Scatterplot



# LAMPIRAN 4

## **Daftar Laporan Keuangan**