

LAMPIRAN - LAMPIRAN

Lampiran 1

Lampiran 1a *Firm Value (Price Book Value) 2009*

(Dalam rupiah)

No	Kode Emiten	Tahun	Harga per Lembar Saham	Nilai Buku	PBV
1	AALI	2009	22.750	3.953,89	5,75
2	ASGR	2009	315	282,43	1,12
3	ASII	2009	34.700	9.854,37	3,52
4	AUTO	2009	1.150	4.160,99	0,28
5	BATA	2009	36.000	23.180,30	1,55

6	HMSP	2009	10.400	1.160,70	8,96
7	ITMG	2009	31.800	6.574,20	4,84
8	PGAS	2009	3.900	483,97	8,06
s9	PTBA	2009	17.250	2.474,41	6,97
10	SCMA	2009	600	730,34	0,82
11	SMSM	2009	750	345,79	2,17
12	TBLA	2009	340	238,24	1,43
13	TURI	2009	435	717,00	0,61
14	UNTR	2009	15.500	4.161,17	3,72

Lampiran 1b
Firm Value (Price Book Value) 2010

(Dalam rupiah)

No	Kode Emiten	Tahun	Harga per Lembar Saham	Nilai Buku	PBV
1	AALI	2010	26.200	4.579,59	5,72
2	ASGR	2010	690	346,23	1,99
3	ASII	2010	54.550	12.180,25	4,48
4	AUTO	2010	2.790	5.006,54	0,56
5	BATA	2010	67.600	25.500,69	2,65
6	HMSP	2010	28.150	2.330,47	12,08
7	ITMG	2010	50.750	5.729,01	8,86
8	PGAS	2010	4.425	572,10	7,73
9	PTBA	2010	22.950	2.763,18	8,31
10	SCMA	2010	3.550	773,72	4,59
11	SMSM	2010	1.070	360,76	2,97
12	TBLA	2010	410	260,65	1,57
13	TURI	2010	580	217,46	2,67
14	UNTR	2010	23.800	4.850,30	4,91

Lampiran 1c
Firm Value (Price Book Value) 2011

(Dalam rupiah)

No	Kode Emiten	Tahun	Harga per Lembar Saham	Nilai Buku	PBV
1	AALI	2011	21.700	5.350,81	4,06
2	ASGR	2011	1.140	389,49	2,93
3	ASII	2011	74.000	18.733,04	3,95
4	AUTO	2011	3.400	1.183,27	2,87
5	BATA	2011	55.000	28.008,19	1,96

6	HMSP	2011	39.000	2.046,67	19,06
7	ITMG	2011	38.650	8.673,79	4,46
8	PGAS	2011	3.175	643,78	4,93
9	PTBA	2011	17.350	3.306,15	5,25
10	SCMA	2011	7.850	652,83	12,02
11	SMSM	2011	1.360	475,28	2,86
12	TBLA	2011	590	336,90	1,75
13	TURI	2011	600	255,91	2,34
14	UNTR	2011	26.350	7.373,45	3,57

Lampiran 2

Lampiran 2a Firm Size 2009

(Dalam rupiah)

No	Kode Emiten	Tahun	Total Asset	Size
				(log of total assets)
1	AALI	2009	7.571.399.000.000	12,88
2	ASGR	2009	774.856.830.143	11,89
3	ASII	2009	88.938.000.000.000	13,95
4	AUTO	2009	4.644.939.000.000	12,67
5	BATA	2009	416.679.147.000	11,62

6	HMSP	2009	17.716.447.000.000	13,25
7	ITMG	2009	11.261.200.000.000	13,05
8	PGAS	2009	28.670.439.792.000	13,46
9	PTBA	2009	8.078.578.000.000	12,91
10	SCMA	2009	2.359.836.581.000	12,37
11	SMSM	2009	941.651.276.002	11,97
12	TBLA	2009	2.786.340.214.000	12,45
13	TURI	2009	1.770.692.000.000	12,25
14	UNTR	2009	24.404.828.000.000	13,39

Lampiran 2b
Firm Size 2010

(Dalam rupiah)

No	Kode Emiten	Tahun	Total Asset	Size
				(log of total assets)
1	AALI	2010	8.791.799.000.000	12,94
2	ASGR	2010	982.479.682.109	11,99
3	ASII	2010	112.857.000.000.000	14,05
4	AUTO	2010	5.585.852.000.000	12,75
5	BATA	2010	484.252.555.000	11,69
6	HMSP	2010	20.525.123.000.000	13,31
7	ITMG	2010	9.800.190.000.000	12,99
8	PGAS	2010	32.087.430.994.073	13,51
9	PTBA	2010	8.722.699.000.000	12,94
10	SCMA	2010	2.515.567.387.000	12,40
11	SMSM	2010	1.067.103.249.531	12,03
12	TBLA	2010	3.651.105.169.000	12,56
13	TURI	2010	2.100.154.000.000	12,32
14	UNTR	2010	29.700.914.000.000	13,47

Lampiran 2c
Firm Size 2011

(Dalam rupiah)

No	Kode Emiten	Tahun	Total Asset	Size
				(log of total assets)
1	AALI	2011	10.204.495.000.000	13,01
2	ASGR	2011	1.126.055.000.000	12,05
3	ASII	2011	153.521.000.000.000	14,19
4	AUTO	2011	6.964.227.000.000	12,84
5	BATA	2011	516.649.305.000	11,71

6	HMSP	2011	19.376.343.000.000	13,29
7	ITMG	2011	14.309.304.000.000	13,16
8	PGAS	2011	30.976.445.812.225	13,49
9	PTBA	2011	1.136.857.000.000	12,06
10	SCMA	2011	2.511.221.885.000	12,40
11	SMSM	2011	1.136.857.842.381	12,06
12	TBLA	2011	4.244.618.000.000	12,63
13	TURI	2011	2.545.309.000.000	12,41
14	UNTR	2011	46.440.062.000.000	13,67

Lampiran 3

Lampiran 3a Net Profit Margin 2009

(Dalam rupiah)

No	Kode Emiten	Tahun	Net Operating Income	Net Sales	NPM
1	AALI	2009	1.660.649.000.000	7.424.283.000.000	0,22
2	ASGR	2009	66.947.426.012	1.335.237.021.820	0,05
3	ASII	2009	10.040.000.000.000	98.526.000.000.000	0,10
4	AUTO	2009	768.265.000.000	5.265.798.000.000	0,15
5	BATA	2009	52.980.646.000	598.466.433.000	0,09

6	HMSP	2009	5.087.339.000.000	38.972.186.000.000	0,13
7	ITMG	2009	3.149.000.000.000	14.175.200.000.000	0,22
8	PGAS	2009	6.229.043.496.319	18.024.278.937.525	0,35
9	PTBA	2009	2.727.734.000.000	8.947.854.000.000	0,30
10	SCMA	2009	285.453.430.000	1.614.415.100.000	0,18
11	SMSM	2009	132.850.275.038	1.374.651.000.000	0,10
12	TBLA	2009	250.954.778.000	2.783.572.757.000	0,09
13	TURI	2009	310.387.000.000	4.592.747.000.000	0,07
14	UNTR	2009	3.817.541.000.000	29.241.883.000.000	0,13

Lampiran 3b
Net Profit Margin 2010

(Dalam rupiah)

No	Kode Emiten	Tahun	Net Operating Income	Net Sales	NPM
1	AALI	2010	2.016.780.000.000	8.843.721.000.000	0,23
2	ASGR	2010	118.414.721.270	1.565.567.350.661	0,08
3	ASII	2010	14.366.000.000.000	129.991.000.000.000	0,11
4	AUTO	2010	1.141.179.000.000	6.255.109.000.000	0,18
5	BATA	2010	60.975.070.000	644.189.190.000	0,09
6	HMSP	2010	6.421.429.000.000	48.381.658.000.000	0,13
7	ITMG	2010	1.834.164.000.000	15.176.808.000.000	0,12
8	PGAS	2010	6.239.361.270.479	19.765.716.000.000	0,32
9	PTBA	2010	2.008.891.000.000	7.909.154.000.000	0,25
10	SCMA	2010	530.127.428.000	1.927.997.307.000	0,27
11	SMSM	2010	150.420.111.988	1.561.786.956.669	0,10
12	TBLA	2010	246.663.187.000	2.951.113.862.000	0,08
13	TURI	2010	269.004.000.000	6.825.683.000.000	0,04
14	UNTR	2010	3.872.931.000.000	37.323.872.000.000	0,10

Lampiran 3c
Net Profit Margin 2011

(Dalam rupiah)

No	Kode Emiten	Tahun	Net Operating Income	Net Sales	NPM
1	AALI	2011	2.405.564.000.000	10.772.582.000.000	0,22
2	ASGR	2011	139.473.000.000	1.724.640.000.000	0,08
3	ASII	2011	17.785.000.000.000	162.564.000.000.000	0,11
4	AUTO	2011	1.006.716.000.000	7.363.659.000.000	0,14
5	BATA	2011	56.615.123.000	678.591.535.000	0,08

6	HMSP	2011	8.065.414.000.000	52.856.708.000.000	0,15
7	ITMG	2011	4.951.128.000.000	21.590.908.000.000	0,23
8	PGAS	2011	5.933.063.233.655	19.567.407.240.330	0,30
9	PTBA	2011	3.085.836.000.000	10.581.570.000.000	0,29
10	SCMA	2011	912.587.591.000	2.306.734.944.000	0,40
11	SMSM	2011	200.865.266.626	1.807.890.780.238	0,11
12	TBLA	2011	419.107.000.000	3.731.749.000.000	0,11
13	TURI	2011	322.289.000.000	8.297.532.000.000	0,04
14	UNTR	2011	5.900.908.000.000	55.052.562.000.000	0,11

Lampiran 4

Lampiran 4a *Debt to Equity Ratio 2009*

(Dalam rupiah)

No	Kode Emiten	Tahun	Total Hutang	Total Ekuitas	DER
1	AALI	2009	1.144.783.000.000	6.226.365.000.000	0,18
2	ASGR	2009	393.916.000.000	380.939.000.000	1,03
3	ASII	2009	40.006.000.000.000	39.894.000.000.000	1,00
4	AUTO	2009	1.262.292.000.000	3.208.778.000.000	0,39
5	BATA	2009	115.335.000.000	301.344.000.000	0,38

6	HMSP	2009	7.250.522.000.000	10.461.616.000.000	0,69
7	ITMG	2009	3.877.765.000.000	7.428.355.000.000	0,52
8	PGAS	2009	15.892.626.000.000	11.732.080.000.000	1,35
9	PTBA	2009	2.292.740.000.000	5.701.372.000.000	0,40
10	SCMA	2009	964.157.000.000	1.395.664.000.000	0,69
11	SMSM	2009	398.256.000.000	497.822.000.000	0,80
12	TBLA	2009	1.787.639.000.000	993.648.000.000	1,80
13	TURI	2009	770.475.000.000	1.000.217.000.000	0,77
14	UNTR	2009	10.453.748.000.000	13.843.710.000.000	0,76

Lampiran 4b
Debt to Equity Ratio 2010

(Dalam rupiah)

No	Kode Emiten	Tahun	Total Hutang	Total Ekuitas	DER
1	AALI	2010	1.334.542.000.000	7.211.687.000.000	0,19
2	ASGR	2010	515.495.000.000	466.983.000.000	1,10
3	ASII	2010	54.168.000.000.000	49.310.000.000.000	1,10
4	AUTO	2010	1.482.705.000.000	3.860.827.000.000	0,38
5	BATA	2010	152.744.000.000	331.509.000.000	0,46
6	HMSP	2010	10.309.671.000.000	10.214.464.000.000	1,01
7	ITMG	2010	3.310.027.000.000	6.473.353.000.000	0,51
8	PGAS	2010	16.986.477.000.000	13.868.573.000.000	1,22
9	PTBA	2010	2.281.451.000.000	6.366.736.000.000	0,36
10	SCMA	2010	1.028.801.000.000	1.486.752.000.000	0,69
11	SMSM	2010	499.425.000.000	519.375.000.000	0,96
12	TBLA	2010	2.409.512.000.000	1.234.180.000.000	1,95
13	TURI	2010	886.701.000.000	1.213.453.000.000	0,73
14	UNTR	2010	13.535.508.000.000	16.136.338.000.000	0,84

Lampiran 4c
Debt to Equity Ratio 2011

(Dalam rupiah)

No	Kode Emiten	Tahun	Total Hutang	Total Ekuitas	DER
1	AALI	2011	1.778.337.000.000	8.426.158.000.000	0,21
2	ASGR	2011	365.241.000.000	525.334.000.000	0,70
3	ASII	2011	77.683.000.000.000	75.838.000.000.000	1,02
4	AUTO	2011	2.216.678.000.000	4.562.430.000.000	0,49
5	BATA	2011	114.682.000.000	364.106.000.000	0,31

6	HMSP	2011	7.880.837.000.000	8.970.553.000.000	0,88
7	ITMG	2011	4.512.872.000.000	9.800.731.000.000	0,46
8	PGAS	2011	13.681.587.000.000	15.606.261.000.000	0,88
9	PTBA	2011	2.965.626.000.000	7.617.804.000.000	0,39
10	SCMA	2011	1.471.407.000.000	1.262.841.000.000	1,17
11	SMSM	2011	466.880.000.000	684.245.000.000	0,68
12	TBLA	2011	2.485.071.000.000	1.597.598.000.000	1,56
13	TURI	2011	1.128.020.000.000	1.427.993.000.000	0,79
14	UNTR	2011	18.936.114.000.000	27.503.948.000.000	0,69

Lampiran 5

Lampiran 5a *Dividend Payout Ratio 2009*

(Dalam rupiah)

No	Kode Emiten	Tahun	Dividend Per Share (DPS)	Earning Per Share (EPS)	DPR
					DPS/EPS
1	AALI	2009	905,00	1.054,55	0,86
2	ASGR	2009	20,00	49,64	0,40
3	ASII	2009	830,00	2.480,02	0,33
4	AUTO	2009	598,00	996,25	0,60

5	BATA	2009	2.158,00	4.075,43	0,53
6	HMSP	2009	765,00	1.160,70	0,66
7	ITMG	2009	1.964,00	2.801,29	0,70
8	PGAS	2009	154,20	256,96	0,60
9	PTBA	2009	533,40	1183,83	0,45
10	SCMA	2009	170,00	149,38	1,14
11	SMSM	2009	90,00	92,28	0,98
12	TBLA	2009	1,95	33,15	0,06
13	TURI	2009	88,00	222,50	0,40
14	UNTR	2009	330,00	1.147,48	0,29

Lampiran 5b
Dividend Payout Ratio 2010

(Dalam rupiah)

No	Kode Emiten	Tahun	Dividend Per Share (DPS)	Earning Per Share (EPS)	DPR
					DPS/EPS
1	AALI	2010	830,00	1.280,70	0,65
2	ASGR	2010	35,00	87,79	0,40
3	ASII	2010	470,00	3.548,60	0,13
4	AUTO	2010	592,00	1.479,83	0,40
5	BATA	2010	1.300,00	4.690,39	0,28
6	HMSP	2010	1.640,00	1.465,08	1,12
7	ITMG	2010	1.202,00	1.622,11	0,74
8	PGAS	2010	154,44	257,38	0,60
9	PTBA	2010	523,12	871,86	0,60
10	SCMA	2010	285,00	275,88	1,03
11	SMSM	2010	55,00	104,48	0,53
12	TBLA	2010	8,00	52,09	0,15
13	TURI	2010	10,00	48,21	0,21
14	UNTR	2010	590,00	1.164,13	0,51

Lampiran 5c
Dividend Payout Ratio 2011

(Dalam rupiah)

No	Kode Emiten	Tahun	Dividend Per Share (DPS)	Earning Per Share (EPS)	DPR
					DPS/EPS
1	AALI	2011	300,00	1.586,65	0,19
2	ASGR	2011	12,00	68,26	0,02
3	ASII	2011	600,00	5.206,31	0,12
4	AUTO	2011	30,00	215,13	0,14

5	BATA	2011	1,45	3.649,50	0,00
6	HMSP	2011	200,00	1.355,97	0,15
7	ITMG	2011	2.336,00	4.424,39	0,53
8	PGAS	2011	10,87	189,11	0,06
9	PTBA	2011	103,46	1009,71	0,10
10	SCMA	2011	35,00	346,96	0,10
11	SMSM	2011	50,00	36,73	1,36
12	TBLA	2011	40,00	78,03	0,51
13	TURI	2011	7,00	43,45	0,16
14	UNTR	2011	185,00	1.571,92	0,12

Lampiran 6

Hasil Output SPSS 15.0 for Windows

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	42	,28	19,06	4,5452	3,70575
SIZE	42	11,62	14,19	12,7426	,67138
NPM	42	,04	,40	,1583	,09079
DER	42	,18	1,95	,7736	,40873
DPR	42	,00	1,36	,4502	,33882
Valid N (listwise)	42				

Uji Asumsi Klasik

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		PBV	SIZE	NPM	DER	DPR
N		42	42	42	42	42
Normal Parameters ^{a,b}	Mean	4,5452	12,7426	,1583	,7736	,4502
	Std. Deviation	3,70575	,67138	,09079	,40873	,33882
Most Extreme Differences	Absolute	,173	,097	,194	,093	,118
	Positive	,173	,097	,194	,093	,118
	Negative	-,125	-,061	-,099	-,073	-,092
Kolmogorov-Smirnov Z		1,121	,629	1,257	,604	,765
Asymp. Sig. (2-tailed)		,162	,823	,085	,858	,602

a. Test distribution is Normal.

b. Calculated from data.

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	DPR, SIZE ^a , DER, NPM	.	Enter

a. All requested variables entered.

b. Dependent Variable: PBV

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,548 ^a	,300	,225	3,26318	1,860

a. Predictors: (Constant), DPR, SIZE, DER, NPM

b. Dependent Variable: PBV

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	169,047	4	42,262	3,969	,009 ^a
	Residual	393,990	37	10,648		
	Total	563,037	41			

a. Predictors: (Constant), DPR, SIZE, DER, NPM

b. Dependent Variable: PBV

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-19,774	10,015		-1,974	,056		
	SIZE	1,682	,804	,305	2,092	,043	,891	1,122
	NPM	15,368	5,972	,377	2,573	,014	,883	1,132
	DER	,267	1,291	,029	,207	,837	,932	1,073
	DPR	,542	1,542	,050	,351	,727	,952	1,051

a. Dependent Variable: PBV

Coefficient Correlations^a

Model			DPR	SIZE	DER	NPM
1	Correlations	DPR	1,000	,098	,141	-,121
		SIZE	,098	1,000	-,156	-,300
		DER	,141	-,156	1,000	,162
		NPM	-,121	-,300	,162	1,000
	Covariances	DPR	2,377	,121	,281	-1,117
		SIZE	,121	,646	-,162	-1,442
		DER	,281	-,162	1,668	1,251
		NPM	-1,117	-1,442	1,251	35,660

a. Dependent Variable: PBV

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	SIZE	NPM	DER	DPR
1	1	4,315	1,000	,00	,00	,01	,01	,01
	2	,352	3,502	,00	,00	,00	,18	,62
	3	,239	4,249	,00	,00	,59	,16	,22
	4	,093	6,799	,01	,01	,33	,64	,14
	5	,001	58,948	,99	,99	,07	,01	,02

a. Dependent Variable: PBV

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	1,2368	8,9324	4,5452	2,03054	42
Std. Predicted Value	-1,629	2,161	,000	1,000	42
Standard Error of Predicted Value	,723	1,905	1,092	,277	42
Adjusted Predicted Value	1,0842	9,1675	4,5315	2,03909	42
Residual	-4,06380	13,85620	,00000	3,09992	42
Std. Residual	-1,245	4,246	,000	,950	42
Stud. Residual	-1,277	4,374	,002	1,003	42
Deleted Residual	-4,34730	14,70037	,01378	3,47321	42
Stud. Deleted Residual	-1,289	6,208	,051	1,224	42
Mahal. Distance	1,038	12,994	3,905	2,580	42
Cook's Distance	,000	,288	,025	,063	42
Centered Leverage Value	,025	,317	,095	,063	42

a. Dependent Variable: PBV

Charts

Scatterplot

Dependent Variable: Y

