

Lampiran 3: data bulanan *return* saham, *money supply*, kurs, *return market* dan harga minyak dunia.

Bulan	<i>Return Saham Otomotif</i>	<i>Money Supply*</i>	Kurs	Rm	Harga Minyak
Jan-10	5.044346782	496,527	9365	0.0301615	78.22
Feb-10	1.774112065	490,084	9335	-0.0236568	76.42
Mar-10	7.035795476	494,461	9115	0.0895508	81.24
Apr-10	7.297922934	494,718	9012	0.0698343	84.48
May-10	-10.99421235	514,005	9180	-0.0586605	73.84
Jun-10	5.734397875	545,405	9083	0.0417336	75.35
Jul-10	5.091312098	539,746	8952	0.0534018	76.37
Aug-10	3.411213064	555,495	9041	0.0041065	76.82
Sep-10	15.73748741	549,941	8924	0.1360895	75.31
Oct-10	3.568698139	555,549	8928	0.0382795	81.9
Nov-10	0.441577874	571,337	9013	-0.0286393	84.14
Dec-10	-2.451005684	605,411	8991	0.0487937	89.04
Jan-11	-9.048897664	604,169	9057	-0.0794773	89.42
Feb-11	1.409098797	585,890	8823	0.0179460	89.58
Mar-11	2.673379503	580,601	8709	0.0600303	102.94
Apr-11	7.966814657	584,634	8574	0.0383138	110.04
May-11	12.0782681	611,791	8537	0.0045421	101.33
Jun-11	5.082085275	636,206	8597	0.0134486	96.29
Jul-11	9.672941211	639,688	8508	0.0622931	97.19
Aug-11	-7.381587826	662,806	8578	-0.0699789	86.33
Sep-11	0.305182337	656,096	8823	-0.0761894	85.61
Oct-11	0.676800502	665,000	8835	0.0681355	86.41
Nov-11	-1.27089571	667,587	9170	-0.0199868	97.21
Dec-11	0.835449671	722,991	9086	0.0287778	98.57
Jan-12	4.771773465	696,323	9000	0.0313190	100.24
Feb-12	0.301168583	683,253	9085	0.0110402	102.25
Mar-12	4.564948122	714,258	9180	0.0342117	106.19
Apr-12	2.494244811	720,924	9190	0.0143589	103.33
May-12	-0.370332025	749,450	9565	-0.0832170	94.7
Jun-12	-0.695419392	779,416	9480	0.0320268	82.41
Jul-12	0.868585971	771,792	9485	0.0472144	87.93
Aug-12	-32.85237695	772,429	9560	-0.0197970	94.16
Sep-12	5.213436927	795,518	9588	0.0498063	94.72
Oct-12	-5.75725005	774,983	9615	0.0205815	89.47
Nov-12	10.83006913	801,403	9598	-0.0170448	86.66
Dec-12	1.055906681	841,722	9670	0.0094819	88.25

Sumber : data sekunder yang diolah. (*Money Supply M1 diukur dalam jumlah miliar Rupiah)

