

Lampiran 1**Return Saham Perusahaan Rokok
Periode 2001 - 2006**

| No | KODE | PERIODE | TAHUN | HARGA PEMBUKAAN | HARGA PENUTUPAN | RETURN |
|----|------|---------|-------|--------------------|--------------------|--------|
| 1 | GGRM | Jan | 2001 | 13000 | 14000 | 0.08 |
| 2 | GGRM | Feb | 2001 | 14000 | 13950 | 0.00 |
| 3 | GGRM | Mar | 2001 | 13950 | 12950 | -0.07 |
| 4 | GGRM | Apr | 2001 | 12950 | 11450 | -0.12 |
| 5 | GGRM | Mei | 2001 | 11450 | 12200 | 0.07 |
| 6 | GGRM | Jun | 2001 | 12200 | 13200 | 0.08 |
| 7 | GGRM | Jul | 2001 | 13200 | 12550 | -0.05 |
| 8 | GGRM | Aug | 2001 | 12550 | 12200 | -0.03 |
| 9 | GGRM | Sep | 2001 | 12200 | 10000 | -0.18 |
| 10 | GGRM | Oct | 2001 | 10000 | 9000 | -0.10 |
| 11 | GGRM | Nov | 2001 | 9000 | 8300 | -0.08 |
| 12 | GGRM | Dec | 2001 | 8300 | 8650 | 0.04 |
| 13 | GGRM | Jan | 2002 | 8650 | 11400 | 0.32 |
| 14 | GGRM | Feb | 2002 | 11400 | 10950 | -0.04 |
| 15 | GGRM | Mar | 2002 | 10950 | 10950 | 0.00 |
| 16 | GGRM | Apr | 2002 | 10950 | 11450 | 0.05 |
| 17 | GGRM | Mei | 2002 | 11450 | 10850 | -0.05 |
| 18 | GGRM | Jun | 2002 | 10850 | 10550 | -0.03 |
| 19 | GGRM | Jul | 2002 | 10550 | 9250 | -0.12 |
| 20 | GGRM | Aug | 2002 | 9250 | 8450 | -0.09 |
| 21 | GGRM | Sep | 2002 | 8450 | 8950 | 0.06 |
| 22 | GGRM | Oct | 2002 | 8950 | 7150 | -0.20 |
| 23 | GGRM | Nov | 2002 | 7150 | 7650 | 0.07 |
| 24 | GGRM | Dec | 2002 | 7650 | 8300 | 0.08 |
| 25 | GGRM | Jan | 2003 | 8300 | 7400 | -0.11 |
| 26 | GGRM | Feb | 2003 | 7400 | 7550 | 0.02 |
| 27 | GGRM | Mar | 2003 | 7550 | 7400 | -0.02 |
| 28 | GGRM | Apr | 2003 | 7400 | 8650 | 0.17 |
| 29 | GGRM | May | 2003 | 8650 | 10000 | 0.16 |
| 30 | GGRM | Jun | 2003 | 10000 | 10200 | 0.02 |
| 31 | GGRM | Jul | 2003 | 10200 | 9500 | -0.07 |
| 32 | GGRM | Aug | 2003 | 9500 | 9200 | -0.03 |
| 33 | GGRM | Sep | 2003 | 9200 | 11250 | 0.22 |
| 34 | GGRM | Oct | 2003 | 11250 | 13350 | 0.19 |
| 35 | GGRM | Nov | 2003 | 13350 | 12700 | -0.05 |
| 36 | GGRM | Dec | 2003 | 12700 | 13600 | 0.07 |
| 37 | GGRM | Jan | 2004 | 13600 | 14800 | 0.09 |
| 38 | GGRM | Feb | 2004 | 14800 | 14100 | -0.05 |
| 39 | GGRM | Mar | 2004 | 14100 | 12900 | -0.09 |
| 40 | GGRM | Apr | 2004 | 12900 | 14600 | 0.13 |
| 41 | GGRM | May | 2004 | 14600 | 14200 | -0.03 |

| | | | | | | |
|----|------|-----|------|-------|-------|-------|
| 42 | GGRM | Jun | 2004 | 14200 | 13700 | -0.04 |
| 43 | GGRM | Jul | 2004 | 13700 | 14250 | 0.04 |
| 44 | GGRM | Aug | 2004 | 14250 | 12750 | -0.11 |
| 45 | GGRM | Sep | 2004 | 12750 | 13000 | 0.02 |
| 46 | GGRM | Oct | 2004 | 13000 | 12750 | -0.02 |
| 47 | GGRM | Nov | 2004 | 12750 | 13350 | 0.05 |
| 48 | GGRM | Dec | 2004 | 13350 | 13550 | 0.01 |
| 49 | GGRM | Jan | 2005 | 13550 | 16850 | 0.24 |
| 50 | GGRM | Feb | 2005 | 16850 | 15400 | -0.09 |
| 51 | GGRM | Mar | 2005 | 15400 | 16100 | 0.05 |
| 52 | GGRM | Apr | 2005 | 16100 | 15100 | -0.06 |
| 53 | GGRM | May | 2005 | 15100 | 12900 | -0.15 |
| 54 | GGRM | Jun | 2005 | 12900 | 12650 | -0.02 |
| 55 | GGRM | Jul | 2005 | 12650 | 12850 | 0.02 |
| 56 | GGRM | Aug | 2005 | 12850 | 11000 | -0.14 |
| 57 | GGRM | Sep | 2005 | 11000 | 10900 | -0.01 |
| 58 | GGRM | Oct | 2005 | 10900 | 10200 | -0.06 |
| 59 | GGRM | Nov | 2005 | 10950 | 11650 | 0.06 |
| 60 | GGRM | Dec | 2005 | 10950 | 11650 | 0.06 |
| 61 | GGRM | Jan | 2006 | 11650 | 10800 | -0.07 |
| 62 | GGRM | Feb | 2006 | 10800 | 11000 | 0.02 |
| 63 | GGRM | Mar | 2006 | 11000 | 10500 | -0.05 |
| 64 | GGRM | Apr | 2006 | 10500 | 10550 | 0.00 |
| 65 | GGRM | May | 2006 | 10550 | 550 | -0.95 |
| 66 | GGRM | Jun | 2006 | 9550 | 9500 | -0.01 |
| 67 | GGRM | Jul | 2006 | 9500 | 9300 | -0.02 |
| 68 | GGRM | Aug | 2006 | 9300 | 10100 | 0.09 |
| 69 | GGRM | Sep | 2006 | 10100 | 10350 | 0.02 |
| 70 | GGRM | Oct | 2006 | 10350 | 9850 | -0.05 |
| 71 | GGRM | Nov | 2006 | 9850 | 9950 | 0.01 |
| 72 | GGRM | Dec | 2006 | 9950 | 10200 | 0.03 |

Lampiran 2

Return Saham Perusahaan Rokok
Periode 2001 - 2006

| No | KODE | PERIODE | TAHUN | HARGA PEMBUKAAN | HARGA PENUTUPAN | RETURN |
|----|------|---------|-------|-----------------|-----------------|--------|
| 1 | BAT | Jan | 2001 | 12100 | 12100 | 0 |
| 2 | BAT | Feb | 2001 | 12100 | 11950 | -0.01 |
| 3 | BAT | Mar | 2001 | 11950 | 9800 | -0.18 |
| 4 | BAT | Apr | 2001 | 9800 | 9800 | 0.00 |
| 5 | BAT | Mei | 2001 | 9800 | 9900 | 0.01 |
| 6 | BAT | Jun | 2001 | 9900 | 9900 | 0.00 |
| 7 | BAT | Jul | 2001 | 9900 | 9350 | -0.06 |
| 8 | BAT | Aug | 2001 | 9900 | 7900 | -0.20 |
| 9 | BAT | Sep | 2001 | 7900 | 6550 | -0.17 |
| 10 | BAT | Oct | 2001 | 6550 | 6450 | -0.02 |
| 11 | BAT | Nov | 2001 | 6450 | 6600 | 0.02 |
| 12 | BAT | Dec | 2001 | 6600 | 6300 | -0.05 |
| 13 | BAT | Jan | 2002 | 6300 | 8200 | 0.30 |
| 14 | BAT | Feb | 2002 | 8200 | 7950 | -0.03 |
| 15 | BAT | Mar | 2002 | 7950 | 7950 | 0.00 |
| 16 | BAT | Apr | 2002 | 7950 | 9700 | 0.22 |
| 17 | BAT | Mei | 2002 | 9700 | 10300 | 0.06 |
| 18 | BAT | Jun | 2002 | 10300 | 10000 | -0.03 |
| 19 | BAT | Jul | 2002 | 10000 | 9100 | -0.09 |
| 20 | BAT | Aug | 2002 | 9100 | 9300 | 0.02 |
| 21 | BAT | Sep | 2002 | 9300 | 9000 | -0.03 |
| 22 | BAT | Oct | 2002 | 9000 | 9000 | 0.00 |
| 23 | BAT | Nov | 2002 | 9000 | 8450 | -0.06 |
| 24 | BAT | Dec | 2002 | 8450 | 8950 | 0.06 |
| 25 | BAT | Jan | 2003 | 8950 | 8500 | -0.05 |
| 26 | BAT | Feb | 2003 | 9050 | 9000 | -0.01 |
| 27 | BAT | Mar | 2003 | 9000 | 9150 | 0.02 |
| 28 | BAT | Apr | 2003 | 9150 | 9200 | 0.01 |
| 29 | BAT | May | 2003 | 9150 | 9400 | 0.03 |
| 30 | BAT | Jun | 2003 | 9400 | 9000 | -0.04 |
| 31 | BAT | Jul | 2003 | 9000 | 9500 | 0.06 |
| 32 | BAT | Aug | 2003 | 9500 | 9500 | 0.00 |
| 33 | BAT | Sep | 2003 | 9500 | 9100 | -0.04 |
| 34 | BAT | Oct | 2003 | 9100 | 9300 | 0.02 |
| 35 | BAT | Nov | 2003 | 9300 | 9450 | 0.02 |
| 36 | BAT | Dec | 2003 | 9450 | 8100 | -0.14 |
| 37 | BAT | Jan | 2004 | 8100 | 9000 | 0.11 |
| 38 | BAT | Feb | 2004 | 9000 | 8500 | -0.06 |
| 39 | BAT | Mar | 2004 | 8500 | 9100 | 0.07 |
| 40 | BAT | Apr | 2004 | 9100 | 9550 | 0.05 |
| 41 | BAT | May | 2004 | 9550 | 8350 | -0.13 |
| 42 | BAT | Jun | 2004 | 8350 | 8350 | 0.00 |
| 43 | BAT | Jul | 2004 | 8350 | 8350 | 0.00 |

| | | | | | | |
|----|-----|-----|------|------|------|-------|
| 44 | BAT | Aug | 2004 | 8350 | 8350 | 0.00 |
| 45 | BAT | Sep | 2004 | 8350 | 8200 | -0.02 |
| 46 | BAT | Oct | 2004 | 8200 | 7800 | -0.05 |
| 47 | BAT | Nov | 2004 | 8200 | 8000 | -0.02 |
| 48 | BAT | Dec | 2004 | 8000 | 9000 | 0.13 |
| 49 | BAT | Jan | 2005 | 9000 | 9500 | 0.06 |
| 50 | BAT | Feb | 2005 | 9500 | 8500 | -0.11 |
| 51 | BAT | Mar | 2005 | 8500 | 7900 | -0.07 |
| 52 | BAT | Apr | 2005 | 7900 | 8000 | 0.01 |
| 53 | BAT | May | 2005 | 8000 | 8000 | 0.00 |
| 54 | BAT | Jun | 2005 | 8000 | 8000 | 0.00 |
| 55 | BAT | Jul | 2005 | 8000 | 8000 | 0.00 |
| 56 | BAT | Aug | 2005 | 8000 | 8000 | 0.00 |
| 57 | BAT | Sep | 2005 | 8000 | 7500 | -0.06 |
| 58 | BAT | Oct | 2005 | 7500 | 7500 | 0.00 |
| 59 | BAT | Nov | 2005 | 7500 | 7500 | 0.00 |
| 60 | BAT | Dec | 2005 | 7500 | 7500 | 0.00 |
| 61 | BAT | Jan | 2006 | 7500 | 6500 | -0.13 |
| 62 | BAT | Feb | 2006 | 6500 | 6500 | 0.00 |
| 63 | BAT | Mar | 2006 | 6500 | 6500 | 0.00 |
| 64 | BAT | Apr | 2006 | 6500 | 6500 | 0.00 |
| 65 | BAT | May | 2006 | 6500 | 6500 | 0.00 |
| 66 | BAT | Jun | 2006 | 6500 | 6050 | -0.07 |
| 67 | BAT | Jul | 2006 | 6050 | 6000 | -0.01 |
| 68 | BAT | Aug | 2006 | 6000 | 6000 | 0.00 |
| 69 | BAT | Sep | 2006 | 6000 | 6000 | 0.00 |
| 70 | BAT | Oct | 2006 | 6000 | 5000 | -0.17 |
| 71 | BAT | Nov | 2006 | 5000 | 4000 | -0.20 |
| 72 | BAT | Dec | 2006 | 4000 | 4000 | 0.00 |

Lampiran 3

Return Saham Perusahaan Rokok
Periode 2001 - 2006

| No | KODE | PERIODE | TAHUN | HARGA PEMBUKAAN | HARGA PENUTUPAN | RETURN |
|----|------|---------|-------|-----------------|-----------------|--------|
| 1 | RMBA | Jan | 2001 | 500 | 165 | -0.67 |
| 2 | RMBA | Feb | 2001 | 165 | 160 | -0.03 |
| 3 | RMBA | Mar | 2001 | 160 | 140 | -0.13 |
| 4 | RMBA | Apr | 2001 | 140 | 120 | -0.14 |
| 5 | RMBA | Mei | 2001 | 120 | 140 | 0.17 |
| 6 | RMBA | Jun | 2001 | 140 | 145 | 0.04 |
| 7 | RMBA | Jul | 2001 | 145 | 145 | 0.00 |
| 8 | RMBA | Aug | 2001 | 145 | 135 | -0.07 |
| 9 | RMBA | Sep | 2001 | 135 | 140 | 0.04 |
| 10 | RMBA | Oct | 2001 | 140 | 140 | 0.00 |
| 11 | RMBA | Nov | 2001 | 140 | 140 | 0.00 |
| 12 | RMBA | Dec | 2001 | 140 | 140 | 0.00 |
| 13 | RMBA | Jan | 2002 | 140 | 160 | 0.14 |
| 14 | RMBA | Feb | 2002 | 160 | 205 | 0.28 |
| 15 | RMBA | Mar | 2002 | 205 | 205 | 0.00 |
| 16 | RMBA | Apr | 2002 | 205 | 250 | 0.22 |
| 17 | RMBA | Mei | 2002 | 250 | 305 | 0.22 |
| 18 | RMBA | Jun | 2002 | 305 | 275 | -0.10 |
| 19 | RMBA | Jul | 2002 | 275 | 160 | -0.42 |
| 20 | RMBA | Aug | 2002 | 160 | 130 | -0.19 |
| 21 | RMBA | Sep | 2002 | 130 | 115 | -0.12 |
| 22 | RMBA | Oct | 2002 | 115 | 125 | 0.09 |
| 23 | RMBA | Nov | 2002 | 125 | 130 | 0.04 |
| 24 | RMBA | Dec | 2002 | 130 | 125 | -0.04 |
| 25 | RMBA | Jan | 2003 | 125 | 115 | -0.08 |
| 26 | RMBA | Feb | 2003 | 115 | 110 | -0.04 |
| 27 | RMBA | Mar | 2003 | 110 | 110 | 0.00 |
| 28 | RMBA | Apr | 2003 | 110 | 115 | 0.05 |
| 29 | RMBA | May | 2003 | 115 | 115 | 0.00 |
| 30 | RMBA | Jun | 2003 | 115 | 110 | -0.04 |
| 31 | RMBA | Jul | 2003 | 110 | 105 | -0.05 |
| 32 | RMBA | Aug | 2003 | 105 | 95 | -0.10 |
| 33 | RMBA | Sep | 2003 | 95 | 95 | 0.00 |
| 34 | RMBA | Oct | 2003 | 95 | 90 | -0.05 |
| 35 | RMBA | Nov | 2003 | 90 | 85 | -0.06 |
| 36 | RMBA | Dec | 2003 | 85 | 90 | 0.06 |
| 37 | RMBA | Jan | 2004 | 90 | 105 | 0.17 |
| 38 | RMBA | Feb | 2004 | 105 | 115 | 0.10 |
| 39 | RMBA | Mar | 2004 | 115 | 95 | -0.17 |
| 40 | RMBA | Apr | 2004 | 95 | 115 | 0.21 |
| 41 | RMBA | May | 2004 | 115 | 115 | 0.00 |
| 42 | RMBA | Jun | 2004 | 115 | 110 | -0.04 |

| | | | | | | |
|----|------|-----|------|-----|-----|-------|
| 43 | RMBA | Jul | 2004 | 110 | 120 | 0.09 |
| 44 | RMBA | Aug | 2004 | 120 | 115 | -0.04 |
| 45 | RMBA | Sep | 2004 | 115 | 110 | -0.04 |
| 46 | RMBA | Oct | 2004 | 110 | 120 | 0.09 |
| 47 | RMBA | Nov | 2004 | 120 | 125 | 0.04 |
| 48 | RMBA | Dec | 2004 | 125 | 110 | -0.12 |
| 49 | RMBA | Jan | 2005 | 110 | 125 | 0.14 |
| 50 | RMBA | Feb | 2005 | 125 | 125 | 0.00 |
| 51 | RMBA | Mar | 2005 | 125 | 125 | 0.00 |
| 52 | RMBA | Apr | 2005 | 125 | 125 | 0.00 |
| 53 | RMBA | May | 2005 | 125 | 135 | 0.08 |
| 54 | RMBA | Jun | 2005 | 135 | 130 | -0.04 |
| 55 | RMBA | Jul | 2005 | 130 | 120 | -0.08 |
| 56 | RMBA | Aug | 2005 | 120 | 115 | -0.04 |
| 57 | RMBA | Sep | 2005 | 115 | 125 | 0.09 |
| 58 | RMBA | Oct | 2005 | 125 | 120 | -0.04 |
| 59 | RMBA | Nov | 2005 | 120 | 115 | -0.04 |
| 60 | RMBA | Dec | 2005 | 115 | 135 | 0.17 |
| 61 | RMBA | Jan | 2006 | 135 | 130 | -0.04 |
| 62 | RMBA | Feb | 2006 | 130 | 125 | -0.04 |
| 63 | RMBA | Mar | 2006 | 125 | 135 | 0.08 |
| 64 | RMBA | Apr | 2006 | 135 | 150 | 0.11 |
| 65 | RMBA | May | 2006 | 150 | 160 | 0.07 |
| 66 | RMBA | Jun | 2006 | 160 | 180 | 0.13 |
| 67 | RMBA | Jul | 2006 | 180 | 200 | 0.11 |
| 68 | RMBA | Aug | 2006 | 200 | 205 | 0.03 |
| 69 | RMBA | Sep | 2006 | 205 | 205 | 0.00 |
| 70 | RMBA | Oct | 2006 | 205 | 215 | 0.05 |
| 71 | RMBA | Nov | 2006 | 215 | 240 | 0.12 |
| 72 | RMBA | Dec | 2006 | 240 | 310 | 0.29 |

Lampiran 4

Return Saham Perusahaan Rokok
Periode 2001 - 2006

| No | KODE | PERIODE | TAHUN | HARGA PEMBUKAAN | HARGA PENUTUPAN | RETURN |
|----|------|---------|-------|-----------------|-----------------|--------|
| 1 | HMSP | Jan | 2001 | 14900 | 14650 | -0.02 |
| 2 | HMSP | Feb | 2001 | 14650 | 14250 | -0.03 |
| 3 | HMSP | Mar | 2001 | 14250 | 11850 | -0.17 |
| 4 | HMSP | Apr | 2001 | 11850 | 12450 | 0.05 |
| 5 | HMSP | Mei | 2001 | 12450 | 14500 | 0.16 |
| 6 | HMSP | Jun | 2001 | 14500 | 16050 | 0.11 |
| 7 | HMSP | Jul | 2001 | 16050 | 15950 | -0.01 |
| 8 | HMSP | Aug | 2001 | 15950 | 16850 | 0.06 |
| 9 | HMSP | Sep | 2001 | 16850 | 3175 | -0.81 |
| 10 | HMSP | Oct | 2001 | 3175 | 3000 | -0.06 |
| 11 | HMSP | Nov | 2001 | 3000 | 3400 | 0.13 |
| 12 | HMSP | Dec | 2001 | 3400 | 3200 | -0.06 |
| 13 | HMSP | Jan | 2002 | 3200 | 4325 | 0.35 |
| 14 | HMSP | Feb | 2002 | 4325 | 4500 | 0.04 |
| 15 | HMSP | Mar | 2002 | 4500 | 4500 | 0.00 |
| 16 | HMSP | Apr | 2002 | 4500 | 4375 | -0.03 |
| 17 | HMSP | Mei | 2002 | 4375 | 4575 | 0.05 |
| 18 | HMSP | Jun | 2002 | 4575 | 4100 | -0.10 |
| 19 | HMSP | Jul | 2002 | 4100 | 3950 | -0.04 |
| 20 | HMSP | Aug | 2002 | 3950 | 3875 | -0.02 |
| 21 | HMSP | Sep | 2002 | 3875 | 3375 | -0.13 |
| 22 | HMSP | Oct | 2002 | 3375 | 2975 | -0.12 |
| 23 | HMSP | Nov | 2002 | 2975 | 3175 | 0.07 |
| 24 | HMSP | Dec | 2002 | 3175 | 3700 | 0.17 |
| 25 | HMSP | Jan | 2003 | 3700 | 2975 | -0.20 |
| 26 | HMSP | Feb | 2003 | 2975 | 2950 | -0.01 |
| 27 | HMSP | Mar | 2003 | 2950 | 2950 | 0.00 |
| 28 | HMSP | Apr | 2003 | 2950 | 3575 | 0.21 |
| 29 | HMSP | May | 2003 | 3575 | 3850 | 0.08 |
| 30 | HMSP | Jun | 2003 | 3850 | 4150 | 0.08 |
| 31 | HMSP | Jul | 2003 | 4150 | 4100 | -0.01 |
| 32 | HMSP | Aug | 2003 | 4100 | 4050 | -0.01 |
| 33 | HMSP | Sep | 2003 | 4050 | 4525 | 0.12 |
| 34 | HMSP | Oct | 2003 | 4525 | 4350 | -0.04 |
| 35 | HMSP | Nov | 2003 | 4350 | 4250 | -0.02 |
| 36 | HMSP | Dec | 2003 | 4250 | 4475 | 0.05 |
| 37 | HMSP | Jan | 2004 | 4475 | 5050 | 0.13 |
| 38 | HMSP | Feb | 2004 | 5050 | 4875 | -0.03 |
| 39 | HMSP | Mar | 2004 | 4875 | 4475 | -0.08 |
| 40 | HMSP | Apr | 2004 | 4475 | 5100 | 0.14 |
| 41 | HMSP | May | 2004 | 5100 | 4950 | -0.03 |
| 42 | HMSP | Jun | 2004 | 4950 | 5100 | 0.03 |
| 43 | HMSP | Jul | 2004 | 5100 | 5450 | 0.07 |

| | | | | | | |
|----|------|-----|------|-------|-------|-------|
| 44 | HMSP | Aug | 2004 | 5450 | 5300 | -0.03 |
| 45 | HMSP | Sep | 2004 | 5300 | 6100 | 0.15 |
| 46 | HMSP | Oct | 2004 | 6100 | 6000 | -0.02 |
| 47 | HMSP | Nov | 2004 | 6000 | 6750 | 0.13 |
| 48 | HMSP | Dec | 2004 | 6750 | 6650 | -0.01 |
| 49 | HMSP | Jan | 2005 | 6650 | 7450 | 0.12 |
| 50 | HMSP | Feb | 2005 | 7450 | 8150 | 0.09 |
| 51 | HMSP | Mar | 2005 | 8150 | 10350 | 0.27 |
| 52 | HMSP | Apr | 2005 | 10350 | 10450 | 0.01 |
| 53 | HMSP | May | 2005 | 10450 | 8800 | -0.16 |
| 54 | HMSP | Jun | 2005 | 8800 | 8400 | -0.05 |
| 55 | HMSP | Jul | 2005 | 8400 | 8150 | -0.03 |
| 56 | HMSP | Aug | 2005 | 8150 | 8400 | 0.03 |
| 57 | HMSP | Sep | 2005 | 8400 | 8700 | 0.04 |
| 58 | HMSP | Oct | 2005 | 8700 | 8750 | 0.01 |
| 59 | HMSP | Nov | 2005 | 8750 | 8650 | -0.01 |
| 60 | HMSP | Dec | 2005 | 8650 | 8900 | 0.03 |
| 61 | HMSP | Jan | 2006 | 8900 | 8450 | -0.05 |
| 62 | HMSP | Feb | 2006 | 8450 | 8500 | 0.01 |
| 63 | HMSP | Mar | 2006 | 8500 | 8300 | -0.02 |
| 64 | HMSP | Apr | 2006 | 8300 | 8300 | 0.00 |
| 65 | HMSP | May | 2006 | 8300 | 8100 | -0.02 |
| 66 | HMSP | Jun | 2006 | 8100 | 7800 | -0.04 |
| 67 | HMSP | Jul | 2006 | 7800 | 7900 | 0.01 |
| 68 | HMSP | Aug | 2006 | 7900 | 7700 | -0.03 |
| 69 | HMSP | Sep | 2006 | 7700 | 8100 | 0.05 |
| 70 | HMSP | Oct | 2006 | 8100 | 7800 | -0.04 |
| 71 | HMSP | Nov | 2006 | 8100 | 8400 | 0.04 |
| 72 | HMSP | Dec | 2006 | 8400 | 9700 | 0.15 |

Lampiran 5

Return Saham Perusahaan Rokok PT. BEI Tahun 2001 sampai 2006 (Prosentase)

| Perusahaan | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
|-------------------|-------------|-------------|-------------|-------------|-------------|-------------|
| PT. BAT | -0.05 | 0.04 | -0.01 | 0.01 | -0.01 | -0.05 |
| PT. Bentoel | -0.07 | 0.01 | -0.03 | 0.02 | 0.02 | 0.08 |
| PT. Gudang Garam | -0.03 | 0.00 | 0.05 | 0.00 | -0.01 | -0.08 |
| PT. HM. Sampoerna | -0.05 | 0.02 | 0.02 | 0.04 | 0.03 | 0.01 |

Pengungkapan Pertanggung Jawaban Sosial Perusahaan

| No | Nama Perusahaan | total | Jumlah Perusahaan yang mengungkapkan | | | | | | | | |
|----------------------------|-------------------|-----------|--------------------------------------|----|----|----|---|----|-----|-------|--|
| | | | KE | KL | PK | HM | S | TP | Jml | Nilai | |
| Industri Rokok 2001 | | | | | | | | | | | |
| 1 | PT. BAT | 4 | X | - | X | - | X | - | 3 | 0,50 | |
| 2 | PT. Bentoel | | X | - | X | - | X | - | 3 | 0,50 | |
| 3 | PT. Gudang Garam | | X | - | - | - | X | X | 3 | 0,50 | |
| 4 | PT. HM. Sampoerna | | X | - | X | - | X | X | 4 | 0,67 | |
| Industri Rokok 2002 | | | | | | | | | | | |
| 1 | PT. BAT | 4 | X | - | X | - | X | - | 3 | 0,50 | |
| 2 | PT. Bentoel | | X | - | X | - | X | - | 3 | 0,50 | |
| 3 | PT. Gudang Garam | | X | - | - | - | X | X | 3 | 0,50 | |
| 4 | PT. HM. Sampoerna | | X | - | X | - | X | X | 4 | 0,67 | |
| Industri Rokok 2003 | | | | | | | | | | | |
| 1 | PT. BAT | 4 | X | - | X | - | X | - | 3 | 0,50 | |
| 2 | PT. Bentoel | | X | - | X | - | X | - | 3 | 0,50 | |
| 3 | PT. Gudang Garam | | X | - | - | - | X | - | 3 | 0,50 | |
| 4 | PT. HM. Sampoerna | | X | - | X | - | X | - | 4 | 0,67 | |
| Industri Rokok 2004 | | | | | | | | | | | |
| 1 | PT. BAT | 4 | X | - | X | - | X | - | 3 | 0,50 | |
| 2 | PT. Bentoel | | X | - | X | - | X | - | 3 | 0,50 | |
| 3 | PT. Gudang Garam | | X | - | - | - | X | X | 3 | 0,50 | |
| 4 | PT. HM. Sampoerna | | X | - | X | - | X | X | 4 | 0,67 | |
| Industri Rokok 2005 | | | | | | | | | | | |
| 1 | PT. BAT | 4 | X | X | X | - | X | - | 4 | 0,67 | |
| 2 | PT. Bentoel | | X | - | X | - | X | - | 3 | 0,50 | |
| 3 | PT. Gudang Garam | | X | - | - | - | X | X | 3 | 0,50 | |
| 4 | PT. HM. Sampoerna | | X | - | - | - | X | X | 3 | 0,50 | |
| Industri Rokok 2006 | | | | | | | | | | | |
| 1 | PT. BAT | 4 | X | X | X | - | X | - | 4 | 0,67 | |
| 2 | PT. Bentoel | | X | - | X | - | X | - | 3 | 0,50 | |
| 3 | PT. Gudang Garam | | X | - | - | - | X | X | 3 | 0,50 | |
| 4 | PT. HM. Sampoerna | | X | - | - | - | X | X | 3 | 0,50 | |
| Total Sampel | | 24 | | | | | | | | | |

Sumber : Laporan Keuangan Per Perusahaan 2001-2006

Lampiran 7

Hasil Pengujian Regresi Linier Sederhana

Regression

Variables Entered/Removed^a

| Model | Variables Entered | Variables Removed | Method |
|-------|-------------------|-------------------|--------|
| 1 | CSR ^a | . | Enter |

- a. All requested variables entered.
b. Dependent Variable: RETURN

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .048 ^a | .002 | -.048 | 4.222E-02 | 1.729 |

- a. Predictors: (Constant), CSR
b. Dependent Variable: RETURN

ANOVA^b

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|-------|------------|----------------|----|-------------|------|-------------------|
| 1 | Regression | 8.352E-05 | 1 | 8.352E-05 | .047 | .831 ^a |
| | Residual | 3.564E-02 | 20 | 1.782E-03 | | |
| | Total | 3.573E-02 | 21 | | | |

- a. Predictors: (Constant), CSR
 b. Dependent Variable: RETURN

Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|-------|------------|-----------------------------|------------|---------------------------|-------|------|-------------------------|-------|
| | | B | Std. Error | Beta | | | Tolerance | VIF |
| 1 | (Constant) | 1.224E-02 | .066 | | .187 | .854 | | |
| | CSR | -2.57E-04 | .001 | -.048 | -.216 | .831 | 1.000 | 1.000 |

- a. Dependent Variable: RETURN

Collinearity Diagnostics^a

| Model | Dimension | Eigenvalue | Condition Index | Variance Proportions | |
|-------|-----------|------------|-----------------|----------------------|------|
| | | | | (Constant) | CSR |
| 1 | 1 | 1.991 | 1.000 | .00 | .00 |
| | 2 | 9.465E-03 | 14.502 | 1.00 | 1.00 |

- a. Dependent Variable: RETURN

Residuals Statistics^a

| | Minimum | Maximum | Mean | Std. Deviation | N |
|----------------------|-----------|-----------|-----------|----------------|----|
| Predicted Value | -5.00E-03 | -6.25E-04 | -1.82E-03 | 1.994E-03 | 22 |
| Residual | -7.94E-02 | 8.062E-02 | 1.892E-18 | 4.120E-02 | 22 |
| Std. Predicted Value | -1.595 | .598 | .000 | 1.000 | 22 |
| Std. Residual | -1.880 | 1.910 | .000 | .976 | 22 |

- a. Dependent Variable: RETURN