

LAMPIRAN 1 A**Daftar Perusahaan Pertambangan di Bursa Efek Indonesia**

No	kode perusahaan	Nama Perusahaan
1	ADRO	Adaro Energy Tbk.
2	ARII	Atlas Resources Tbk.
3	ATPK	ATPK Resources Tbk.
4	BORN	Borneo Lumbung Energi & Metal Tbk.
5	BRAU	Berau Coal Energy Tbk.
6	BUMI	Bumi Resources Tbk.
7	BYAN	Bayan Resources Tbk.
8	DEWA	Darma Henwa Tbk.
9	CNKO	Central Korporindo International Tbk.
10	GEMS	Golden Energy Mines Tbk.
11	GTBO	Garda Tujuh Buana Tbk.
12	HRUM	Harum Energy Tbk.
13	ITMG	Indo Tambangraya Megah Tbk.
14	KKGI	Resources Alam Indonesia Tbk.
15	PKPK	Perdana Karya Perkasa Tbk.
16	PTBA	Tambang Batu Bara Bukit Asam Tbk.
17	PTRO	Petrosea Tbk.
18	ARTI	Ratu Prabu Energi Tbk.
19	BIPI	Benakat Petroleum Energy Tbk.
20	ELSA	Elnusa Tbk.
21	ENRG	Energi Mega Persada Tbk.
22	ESSA	Surya Esa Perkasa Tbk.
23	MEDC	Medco Energi International Tbk.
24	RUIS	Radiant Utama Interinsco Tbk.
25	ANTM	Aneka Tambang (Persero) Tbk.
26	CITA	Citra Mineral Investindo Tbk.
27	DKFT	Central Omega Resources Tbk.
28	INCO	Vale Indonesia Tbk.
29	SMRU	SMR Utama Tbk.
30	TINS	Timah Tbk.
31	CTTH	Citatah Industri Marmer Tbk.
32	MITI	Mitra Investindo Tbk.

LAMPIRAN 1 B**Daftar Sampel Perusahaan di Bursa Efek Indonesia**

No	kode perusahaan	Nama Perusahaan
1	ADRO	Adaro Energy Tbk.
2	ATPK	ATPK Resources Tbk.
3	BYAN	Bayan Resources Tbk.
4	GTBO	Garda Tujuh Buana Tbk.
5	KKGI	Resources Alam Indonesia Tbk.
6	PTBA	Tambang Batu Bara Bukit Asam Tbk.
7	ELSA	Elnusa Tbk.
8	ENRG	Energi Mega Persada Tbk.
9	ANTM	Aneka Tambang (Persero) Tbk.
10	CITA	Citra Mineral Investindo Tbk.
11	TINS	Timah Tbk.
12	CTTH	Citatah Industri Marmer Tbk.
13	MITI	Mitra Investindo Tbk.
14	CNKO	Central Korporindo International Tbk.
15	BIPI	Benakat Petroleum Energy Tbk.
16	RUIS	Radiant Utama Interinsco Tbk.
17	ARTI	Ratu Prabu Energi Tbk.
18	BUMI	Bumi Resources Tbk.
19	DEWA	Darma Henwa Tbk.
20	MEDC	Medco Energi International Tbk.
21	INCO	Vale Indonesia Tbk.
22	ITMG	Indo Tambangraya Megah Tbk.
23	PTRO	Petrosea Tbk.
24	PKPK	Perdana Karya Perkasa Tbk.

Daftar Purposive Sampling

Keterangan	Jumlah	Kode Perusahaan
Jumlah sampel	32	
Perusahaan yang tidak konsisten di BEI tahun 2009-2011	8	ARII,BORN,BRAU,GEMS,HRUM,ESSA,DFKT,SMRU
Tidak ditemukan laporan tahunannya 2011	0	
Laporan unaudit	0	
Sisa sampel	24	

LAMPIRAN 2

Kategori dalam *Corporate Social Responsibility Disclosure*

Kategori	Aspek
Kinerja Ekonomi	
Pengaruh ekonomi secara langsung	Pelanggan, pemasok, karyawan, penyedia modal dan sektor public
Kinerja Lingkungan	
Hal-hal yang terkait dengan lingkungan	Bahan baku, energi, air, Keanekaragaman hayati (biodiversity), emisi, sungai, dan sampah, pemasok, produk dan jasa, pelaksanaan, dan angkutan
Kinerja Sosial	
Praktik Kerja	Keamanan dan keselamatan tenaga kerja, pendidikan dan training, kesempatan kerja
Hak manusia	Strategi dan manajemen, non diskriminasi, kebebasan berserikat dan berkumpul, tenaga kerja di bawah umur, kedisiplinan, keamanan, dll.
Sosial	Komunitas, korupsi, kompetisi dan penetapan harga
Tanggung jawab terhadap produk	Kesehatan dan keamanan pelanggan, iklan yang peduli terhadap hak pribadi.

LAMPIRAN 2 A

Hasil perhitungan *Corporate social responsibility disclosure* tahun 2009

No	kode perusahaan	Kategori						Total	CSR 2009
		I	II	III	IV	V	VI		
1	ADRO	1	1	1	1	1	1	6	1,00
2	ATPK	1	1	1	1	1	0	5	0,83
3	BYAN	1	1	1	1	1	1	6	1,00
4	GTBO	1	1	1	1	0	0	4	0,67
5	KKGI	1	1	1	1	0	1	5	0,83
6	PTBA	1	1	1	1	1	1	6	1,00
7	ELSA	1	1	1	0	1	1	5	0,83
8	ENGR	1	1	1	1	0	1	5	0,83
9	ANTM	1	1	1	1	1	1	6	1,00
10	CITA	1	1	1	0	0	1	4	0,67
11	TINS	1	1	1	1	1	1	6	1,00
12	CTTH	1	1	1	1	1	0	5	0,83
13	MITI	1	1	1	1	1	1	6	1,00
14	CNKO	1	1	0	0	0	1	3	0,50
15	BIPI	1	1	1	1	1	1	6	1,00
16	RUIS	1	1	1	1	0	1	5	0,83
17	ARTI	1	1	1	0	1	1	5	0,83
18	BUMI	1	1	1	1	1	1	6	1,00
19	DEWA	1	1	1	1	1	1	6	1,00
20	MEDC	1	1	1	1	1	1	6	1,00
21	INCO	1	1	1	1	1	1	6	1,00
22	ITMG	1	1	1	1	1	1	6	1,00
23	PTRO	1	1	1	1	1	1	6	1,00
24	PKPK	1	1	0	1	0	0	3	0,50

LAMPIRAN 2 B

Hasil perhitungan *Corporate social responsibility disclosure* tahun 2010

No	kode perusahaan	Kategori						Total	CSR 2010
		I	II	III	IV	V	VI		
1	ADRO	1	1	1	1	1	1	6	1,00
2	ATPK	1	1	1	1	1	0	5	0,83
3	BYAN	1	1	1	1	1	1	6	1,00
4	GTBO	1	1	1	1	0	1	5	0,83
5	KKGI	1	1	1	1	0	1	5	0,83
6	PTBA	1	1	1	1	1	1	6	1,00
7	ELSA	1	1	1	1	1	1	6	1,00
8	ENGR	1	1	1	1	0	1	5	0,83
9	ANTM	1	1	1	1	1	1	6	1,00
10	CITA	1	1	1	0	0	1	4	0,67
11	TINS	1	1	1	1	1	1	6	1,00
12	CTTH	1	1	1	1	1	0	5	0,83
13	MITI	1	1	1	1	1	1	6	1,00
14	CNKO	1	1	1	1	0	1	5	0,83
15	BIPI	1	1	1	1	1	1	6	1,00
16	RUIS	1	1	1	1	0	1	5	0,83
17	ARTI	1	1	1	1	0	1	5	0,83
18	BUMI	1	1	1	1	1	1	6	1,00
19	DEWA	1	1	1	1	1	1	6	1,00
20	MEDC	1	1	1	1	1	1	6	1,00
21	INCO	1	1	1	1	1	1	6	1,00
22	ITMG	1	1	1	1	1	1	6	1,00
23	PTRO	1	1	1	1	1	1	6	1,00
24	PKPK	1	1	0	1	0	0	3	0,50

LAMPIRAN 2 C

Hasil perhitungan *Corporate social responsibility disclosure* tahun 2011

No	kode perusahaan	Kategori						Total	CSR 2011
		I	II	III	IV	V	VI		
1	ADRO	1	1	1	1	1	1	6	1,00
2	ATPK	1	1	1	1	1	0	5	0,83
3	BYAN	1	1	1	1	1	1	6	1,00
4	GTBO	1	1	1	1	1	1	6	1,00
5	KKGI	1	1	1	1	0	1	5	0,83
6	PTBA	1	1	1	1	1	1	6	1,00
7	ELSA	1	1	1	1	1	1	6	1,00
8	ENGR	1	1	1	1	0	1	5	0,83
9	ANTM	1	1	1	1	1	1	6	1,00
10	CITA	1	1	1	0	0	1	4	0,67
11	TINS	1	1	1	1	1	1	6	1,00
12	CTTH	1	1	1	1	1	0	5	0,83
13	MITI	1	1	1	1	1	1	6	1,00
14	CNKO	1	1	1	1	0	1	5	0,83
15	BIPI	1	1	1	1	1	1	6	1,00
16	RUIS	1	1	1	1	0	0	4	0,67
17	ARTI	1	1	1	1	0	1	5	0,83
18	BUMI	1	1	1	1	1	1	6	1,00
19	DEWA	1	1	1	1	1	1	6	1,00
20	MEDC	1	1	1	1	1	1	6	1,00
21	INCO	1	1	1	1	1	1	6	1,00
22	ITMG	1	1	1	1	1	1	6	1,00
23	PTRO	1	1	1	1	1	1	6	1,00
24	PKPK	1	1	0	0	0	0	2	0,33

LAMPIRAN 3 A

Hasil perhitungan Laba operasi tahun 2009

No	kode perusahaan	Laba Kotor 2009	Beban Operasi 2009	Laba operasi 2009	Log LO
1	ADRO	11,037,897,000,000	1,109,450,000,000	9,928,447,000,000	13.00
2	ATPK	(541,542,690)	24,319,212,309	(24,860,754,999)	-10.40
3	BYAN	1,138,955,000,000	773,933,000,000	365,022,000,000	11.56
4	GTBO	-	7,735,947,208	(7,735,947,208)	-9.89
5	KKGI	143,096,874,822	98,111,239,521	44,985,635,301	10.65
6	PTBA	4,843,553,000,000	1,295,238,000,000	3,548,315,000,000	12.55
7	ELSA	543,028,000,000	266,741,000,000	276,287,000,000	11.44
8	ENGR	183,533,876,000	156,432,040,000	27,101,836,000	10.43
9	ANTM	1,197,998,397,000	610,477,292,000	587,521,105,000	11.77
10	CITA	186,083,002,959	161,578,886,499	24,504,116,460	10.39
11	TINS	1,152,987,000,000	464,443,000,000	688,544,000,000	11.84
12	CTTH	36,643,467,969	31,214,063,475	5,429,404,494	9.73
13	MITI	20,046,078,617	19,582,112,868	463,965,749	8.67
14	CNKO	31,138,158,000	20,584,163,000	10,553,995,000	10.02
15	BIPI	48,166,621,504	48,931,364,603	(764,743,099)	-8.88
16	RUIS	125,292,908,331	70,410,675,201	54,882,233,130	10.74
17	ARTI	162,916,884,966	96,154,091,875	66,762,793,091	10.82
18	BUMI	11,487,253,875,568	4,844,372,657,016	6,642,881,218,552	12.82
19	DEWA	49,351,936,248	2,047,506,764,192	(1,998,154,827,944)	-12.30
20	MEDC	2,384,643,241,408	1,633,224,681,816	751,418,559,592	11.88
21	INCO	2,548,846,344,000	135,491,344,000	2,413,355,000,000	12.38
22	ITMG	5,936,764,832,000	1,400,802,312,000	4,535,962,520,000	12.66
23	PTRO	574,396,704,000	163,311,928,000	411,084,776,000	11.61
24	PKPK	82,620,820,893	36,773,902,209	45,846,918,684	10.66

LAMPIRAN 3 B

Hasil perhitungan Laba operasi tahun 2010

No	kode perusahaan	Laba Kotor 2010	Beban Operasi 2010	Laba operasi 2010	Log LO
1	ADRO	7,732,042,000,000	957,764,000,000	6,774,278,000,000	12.83
2	ATPK	6,010,807,770	15,985,298,192	(9,974,490,422)	-10.00
3	BYAN	2,043,092,000,000	735,260,000,000	1,307,832,000,000	12.12
4	GTBO	4,686,713,103	6,576,133,230	(1,889,420,127)	-9.28
5	KKGI	476,843,744,694	256,102,798,118	220,740,946,576	11.34
6	PTBA	3,650,166,000,000	1,346,008,000,000	2,304,158,000,000	12.36
7	ELSA	409,875,000,000	275,772,000,000	134,103,000,000	11.13
8	ENGR	345,246,727,000	154,097,581,000	191,149,146,000	11.28
9	ANTM	2,937,080,057,000	990,544,014,000	1,946,536,043,000	12.29
10	CITA	768,787,681,375	556,327,636,493	212,460,044,882	11.33
11	TINS	1,924,142,000,000	613,362,000,000	1,310,780,000,000	12.12
12	CTTH	45,313,489,952	34,894,010,207	10,419,479,745	10.02
13	MITI	21,027,588,867	15,142,473,634	5,885,115,233	9.77
14	CNKO	138,267,679,000	31,186,003,000	107,081,676,000	11.03
15	BIPI	74,863,682,490	105,202,062,900	(30,338,380,410)	-10.48
16	RUIS	121,571,145,145	76,959,045,615	44,612,099,530	10.65
17	ARTI	138,822,122,546	76,332,617,505	62,489,505,041	10.80
18	BUMI	8,763,754,073,724	2,842,909,241,328	5,920,844,832,396	12.77
19	DEWA	47,944,166,049	2,042,848,642,653	(1,994,904,476,604)	-12.30
20	MEDC	2,614,907,769,591	5,834,670,530,559	(3,219,762,760,968)	-12.51
21	INCO	5,689,652,397,000	401,309,181,000	5,288,343,216,000	12.72
22	ITMG	4,707,547,611,000	1,409,802,615,000	3,297,744,996,000	12.52
23	PTRO	502,202,142,000	184,357,056,000	317,845,086,000	11.50
24	PKPK	62,946,663,798	35,173,870,787	27,772,793,011	10.44

LAMPIRAN 3 C

Hasil perhitungan Laba operasi tahun 2011

No	kode perusahaan	Laba Kotor 2011	Beban Operasi 2011	Laba operasi 2011	Log LO
1	ADRO	12,427,019,100,000	1,259,951,400,000	11,167,067,700,000	13.05
2	ATPK	12,517,075,000	33,414,421,000	(20,897,346,000)	-10.32
3	BYAN	3,849,249,000,000	1,518,278,000,000	2,330,971,000,000	12.37
4	GTBO	148,812,365,629	15,845,538,974	132,966,826,655	11.12
5	KKGI	609,775,482,297	59,126,044,752	550,649,437,545	11.74
6	PTBA	5,278,978,000,000	1,584,525,000,000	3,694,453,000,000	12.57
7	ELSA	285,326,000,000	307,424,000,000	(22,098,000,000)	-10.34
8	ENGR	897,531,980,000	118,884,726,000	778,647,254,000	11.89
9	ANTM	2,961,905,619,000	945,935,950,000	2,015,969,669,000	12.30
10	CITA	1,250,101,806,651	865,233,082,339	384,868,724,312	11.59
11	TINS	1,973,300,000,000	655,700,000,000	1,317,600,000,000	12.12
12	CTTH	46,072,505,173	42,736,907,562	3,335,597,611	9.52
13	MITI	48,958,774,653	14,608,757,891	34,350,016,762	10.54
14	CNKO	176,353,739,000	40,178,776,000	136,174,963,000	11.13
15	BIPI	13,809,107,618	21,161,834,221	(7,352,726,603)	-9.87
16	RUIS	150,501,697,313	90,751,704,792	59,749,992,521	10.78
17	ARTI	120,902,032,384	119,225,974,262	1,676,058,122	9.22
18	BUMI	13,869,524,992,500	4,088,468,238,600	9,781,056,753,900	12.99
19	DEWA	63,148,741,200	2,528,440,745,100	(2,465,292,003,900)	-12.39
20	MEDC	3,263,998,505,400	6,682,663,888,200	(3,418,665,382,800)	-12.53
21	INCO	4,471,095,300,000	554,712,000,000	3,916,383,300,000	12.59
22	ITMG	7,760,991,600,000	1,610,831,100,000	6,150,160,500,000	12.79
23	PTRO	664,044,900,000	256,771,800,000	407,273,100,000	11.61
24	PKPK	57,047,166,128	25,839,124,449	31,208,041,679	10.49

LAMPIRAN 4 A

Daftar Market Value Added tahun 2009

No	kode perusahaan	harga saham 2009	Total Ekuitas 2009	Jumlah saham beredar	BV=TE/ΣSB	saham keluar 2009	MVA = (SP-BV)x OS	Log MVA
1	ADRO	1,730	17,444,891,000,000	31,985,962,000	545.39	80,000,000,000	94,768,631,964,235	13.98
2	ATPK	225	129,055,276,637	830,612,002	155.37	1,000,000,000	69,626,279,988	10.84
3	BYAN	5,650	2,415,132,000,000	3,333,333,500	724.54	12,000,000,000	59,105,525,234,724	13.77
4	GTBO	72	252,856,561,729	2,500,000,000	101.14	10,000,000,000	(291,426,246,916)	-11.46
5	KKGI	550	150,817,588,211	250,000,000	603.27	1,000,000,000	(53,270,352,844)	-10.73
6	PTBA	17,250	5,701,372,000,000	2,304,131,849	2474.41	7,999,999,999	118,204,702,237,921	14.07
7	ELSA	355	1,909,678,000,000	7,298,500,000	261.65	22,500,000,000	2,100,296,465,027	12.32
8	ENGR	181	1,741,368,560,000	14,400,813,372	120.92	55,000,000,000	3,304,315,186,167	12.52
9	ANTM	2,200	8,148,939,490,000	9,538,459,749	854.32	37,999,999,999	51,135,670,456,092	13.71
10	CITA	317	381,028,074,654	1,123,578,300	339.12	4,490,000,000	(99,319,605,458)	-11.00
11	TINS	2,000	3,430,064,000,000	5,033,019,999	681.51	9,999,999,999	13,184,879,056,024	13.12
12	CTTH	68	62,293,464,925	1,230,839,821	50.61	1,260,000,000,000	21,910,722,742,029	13.34
13	MITI	55	28,579,499,134	2,566,456,000	11.14	27,600,000,000	1,210,652,367,273	12.08
14	CNKO	60	655,848,299,000	4,013,115,000,000	0.16	4,014,300,000,000	240,201,958,040,904	14.38
15	BIPI	-	1,867,785,495,565	18,575,744	100549.70	72,000,000	(7,239,578,435,226)	-12.86
16	RUIS	183	211,016,895,777	770,000,000	274.05	2,400,000,000	(218,514,999,824)	-11.34
17	ARTI	470	428,724,746,053	1,568,000,000	273.42	6,000,000,000	1,179,471,635,001	12.07
18	BUMI	2,425	15,309,878,324,544	19,404,000,000	789.01	20,000,000,000	32,719,873,918,219	13.51
19	DEWA	123	2,849,413,251,600	15,609,809,820	182.54	60,000,000,000	(3,572,394,492,145)	-12.55
20	MEDC	2,450	7,376,821,332,320	3,332,451,450	2213.63	4,000,000,000	945,471,802,964	11.98
21	INCO	3,650	16,458,232,848,000	9,936,338,720	1656.37	39,745,354,880	79,237,613,920,000	13.90
22	ITMG	31,800	8,196,154,288,000	1,129,925,000	7253.72	3,000,000,000	73,638,854,026,595	13.87
23	PTRO	1,035	832,754,488,000	100,860,500	8256.50	403,442,000	(2,913,455,482,000)	-12.46
24	PKPK	310	188,097,360,454	600,000,000	313.50	1,500,000,000	(5,243,401,135)	-9.72

LAMPIRAN 4 B

Daftar Data Market Value Added 2010

No	kode perusahaan	harga saham 2010	Total Ekuitas 2010	Jumlah saham beredar	$BV = TE / \sum SB$	saham keluar 2010	$MVA = (SP - BV) \times OS$	Log MVA
1	ADRO	2,550	18,576,441,000,000	31,985,962,000	580.77	80,000,000,000	157,538,515,427,487	14.20
2	ATPK	187	86,745,890,452	830,612,002	104.44	1,000,000,000	82,563,885,132	10.92
3	BYAN	18,000	2,939,406,000,000	3,333,333,500	881.82	12,000,000,000	205,418,138,929,093	14.31
4	GTBO	62	253,696,399,120	2,500,000,000	101.48	10,000,000,000	(394,785,596,480)	-11.60
5	KKGI	3,700	306,844,296,448	1,000,000,000	306.84	4,000,000,000	13,572,622,814,208	13.13
6	PTBA	22,950	6,366,736,000,000	2,304,131,849	2,763.18	7,999,999,999	161,494,542,767,325	14.21
7	ELSA	325	1,937,289,000,000	7,298,500,000	265.44	22,500,000,000	1,340,176,577,379	12.13
8	ENGR	124	5,855,082,271,000	40,584,110,412	144.27	55,000,000,000	(1,114,867,159,483)	-12.05
9	ANTM	2,450	9,580,098,225,000	9,538,459,749	1,004.37	37,999,999,999	54,934,117,651,757	13.74
10	CITA	317	635,438,157,670	3,370,734,900	188.52	13,480,000,000	1,731,961,531,562	12.24
11	TINS	2,750	4,202,766,000,000	5,033,019,999	835.04	9,999,999,999	19,149,613,945,904	13.28
12	CTTH	72	75,076,025,656	1,230,839,821	61.00	1,260,000,000,000	13,865,326,700,833	13.14
13	MITI	54	35,507,515,635	2,566,456,000	13.84	27,600,000,000	1,108,547,581,129	12.04
14	CNKO	154	726,574,295,000	4,013,115,000,000	0.18	4,014,300,000,000	617,475,411,160,802	14.79
15	BIPI	102	3,326,292,568,405	18,575,744,000	179.07	72,000,000,000	(5,548,784,532,623)	-12.74
16	RUIS	200	214,010,581,675	770,000,000	277.94	2,400,000,000	(187,045,968,857)	-11.27
17	ARTI	280	795,290,254,367	1,568,000,000	507.20	6,000,000,000	(1,363,202,503,955)	-12.13
18	BUMI	3,025	11,983,735,713,261	20,773,400,000	576.88	77,500,000,000	189,729,386,846,750	14.28
19	DEWA	71	3,069,733,583,085	21,853,733,792	140.47	60,000,000,000	(4,168,034,162,863)	-12.62
20	MEDC	3,375	7,404,364,099,236	3,332,451,450	2,221.90	4,000,000,000	4,612,411,736,128	12.66
21	INCO	4,875	15,264,706,080,000	9,936,338,720	1,536.25	39,745,354,880	132,699,780,720,000	14.12
22	ITMG	50,750	6,551,945,088,000	1,129,925,000	5,798.57	3,000,000,000	134,854,300,936,788	14.13
23	PTRO	2,600	1,096,573,725,000	100,860,500	10,872.18	403,442,000	(3,337,345,700,000)	-12.52
24	PKPK	174	192,605,908,246	600,000,000	321.01	1,500,000,000	(220,514,770,615)	-11.34

LAMPIRAN 4 C

Daftar Data Market Value Added 2011

No	kode perusahaan	harga saham 2011	Total Ekuitas 2011	Jumlah saham beredar	BV=TE/ΣSB	saham keluar 2011	MVA = (SP-BV)x OS	Log MVA
1	ADRO	1,770	21,247,340,100,000	31,985,962,000	664.27	80,000,000,000	88,458,337,166,786	13.95
2	ATPK	166	38,642,862,000	831,204,669	46.49	1,000,000,000	119,509,811,192	11.08
3	BYAN	18,000	6,431,520,000,000	3,333,333,500	1,929.46	12,000,000,000	192,846,529,157,674	14.29
4	GTBO	580	254,306,017,303	2,500,000,000	101.72	10,000,000,000	4,782,775,930,788	12.68
5	KKGI	6,450	653,147,934,325	1,000,000,000	653.15	4,000,000,000	23,187,408,262,700	13.37
6	PTBA	17,350	8,165,002,000,000	2,304,131,849	3,543.63	7,999,999,999	110,450,920,905,346	14.04
7	ELSA	230	1,904,825,000,000	7,398,238,000	257.47	22,500,000,000	(618,077,013,743)	-11.79
8	ENGR	178	6,139,748,986,000	40,584,111,987	151.28	55,000,000,000	1,469,349,930,382	12.17
9	ANTM	1,620	10,772,043,550,000	9,538,459,749	1,129.33	37,999,999,999	18,645,560,386,456	13.27
10	CITA	315	1,020,862,392,908	3,370,734,900	302.86	13,480,000,000	163,640,717,038	11.21
11	TINS	1,670	4,597,500,000,000	5,033,020,000	913.47	9,999,999,999	7,565,325,390,361	12.88
12	CTTH	71	75,992,484,845	1,230,839,821	61.74	1,260,000,000,000	11,667,155,414,498	13.07
13	MITI	51	62,806,309,510	2,566,456,000	24.47	27,600,000,000	732,172,818,519	11.86
14	CNKO	123	837,066,821,000	4,013,115,000,000	0.21	4,014,300,000,000	492,921,586,008,365	14.69
15	BIPI	205	3,122,272,510,241	30,075,744,452	103.81	72,000,000,000	7,285,417,912,892	12.86
16	RUIS	220	21,186,297,498	770,000,000	27.51	2,400,000,000	461,964,787,019	11.66
17	ARTI	255	803,063,370,247	1,568,000,000	512.16	6,000,000,000	(1,542,946,569,823)	-12.19
18	BUMI	2,175	10,234,711,981,200	20,773,400,000	492.68	77,500,000,000	130,379,526,652,209	14.12
19	DEWA	78	2,729,800,844,400	21,853,733,792	124.91	60,000,000,000	(2,814,739,902,248)	-12.45
20	MEDC	2,425	7,441,518,612,900	3,332,451,450	2,233.05	4,000,000,000	767,814,520,869	11.89
21	INCO	3,200	15,391,770,300,000	9,936,338,720	1,549.04	39,745,354,880	65,618,054,416,000	13.82
22	ITMG	38,650	9,402,994,800,000	1,129,925,000	8,321.79	3,000,000,000	90,984,639,998,230	13.96
23	PTRO	3,320	1,385,318,400,000	100,860,500	13,734.99	403,442,000	(4,201,846,160,000)	-12.62
24	PKPK	182	189,686,346,172	600,000,000	316.14	1,500,000,000	(201,215,865,430)	-11.30

LAMPIRAN 5 A

Hasil perhitungan *Return Saham* tahun 2009

No	kode perusahaan	Harga saham 2008	Harga saham 2009	Return saham 2009
1	ADRO	485	1730	2.567
2	ATPK	129	225	0.744
3	BYAN	940	5650	5.011
4	GTBO	0	72	0.000
5	KKGI	438	550	0.256
6	PTBA	6900	17250	1.500
7	ELSA	117	355	2.034
8	ENGR	665	181	-0.728
9	ANTM	1090	2200	1.018
10	CITA	274	317	0.157
11	TINS	1080	2000	0.852
12	CTTH	50	68	0.360
13	MITI	50	55	0.100
14	CNKO	205	60	-0.707
15	BIPI	0	0	0.000
16	RUIS	420	183	-0.564
17	ARTI	580	470	-0.190
18	BUMI	910	2425	1.665
19	DEWA	45	123	1.733
20	MEDC	1870	2450	0.310
21	INCO	1930	3650	0.891
22	ITMG	10500	31800	2.029
23	PTRO	360	1035	1.875
24	PKPK	335	310	-0.075

LAMPIRAN 5 B**Hasil perhitungan *Return Saham* tahun 2010**

No	kode perusahaan	Harga saham 2009	Harga saham 2010	Return saham 2010
1	ADRO	1730	2550	0.474
2	ATPK	225	187	-0.169
3	BYAN	5650	18000	2.186
4	GTBO	72	62	-0.139
5	KKGI	550	3700	5.727
6	PTBA	17250	22950	0.330
7	ELSA	355	325	-0.085
8	ENGR	181	124	-0.315
9	ANTM	2200	2450	0.114
10	CITA	317	317	0.000
11	TINS	2000	2750	0.375
12	CTTH	68	72	0.059
13	MITI	55	54	-0.018
14	CNKO	60	154	1.567
15	BIPI	0	102	0.000
16	RUIS	183	200	0.093
17	ARTI	470	280	-0.404
18	BUMI	2425	3025	0.247
19	DEWA	123	71	-0.423
20	MEDC	2450	3375	0.378
21	INCO	3650	4875	0.336
22	ITMG	31800	50750	0.596
23	PTRO	1035	2600	1.512
24	PKPK	310	174	-0.439

LAMPIRAN 5 C

Hasil perhitungan *Return Saham* tahun 2011

No	kode perusahaan	Harga saham 2010	Harga saham 2011	Return saham 2011
1	ADRO	2550	1770	-0.306
2	ATPK	187	166	-0.112
3	BYAN	18000	18000	0.000
4	GTBO	62	580	8.355
5	KKGI	3700	6450	0.743
6	PTBA	22950	17350	-0.244
7	ELSA	325	230	-0.292
8	ENGR	124	178	0.435
9	ANTM	2450	1620	-0.339
10	CITA	317	315	-0.006
11	TINS	2750	1670	-0.393
12	CTTH	72	71	-0.014
13	MITI	54	51	-0.056
14	CNKO	154	123	-0.201
15	BIPI	102	205	1.010
16	RUIS	200	220	0.100
17	ARTI	280	255	-0.089
18	BUMI	3025	2175	-0.281
19	DEWA	71	78	0.099
20	MEDC	3375	2425	-0.281
21	INCO	4875	3200	-0.344
22	ITMG	50750	38650	-0.238
23	PTRO	2600	3320	0.277
24	PKPK	174	182	0.046

LAMPIRAN 6 A

HASIL OUTPUT SPSS UNTUK HIPOTESIS 1, 2 dan 3

Hasil Statistic Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CSRD	69	.33	1.00	.8954	.15175
LO	69	-12.53	13.05	6.9500	9.10120
MVA	69	-12.86	14.79	5.5261	11.61739
RS	69	-.73	2.57	.3139	.75311
Valid N (listwise)	69				

Hasil uji Normalitas Data

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		69
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.71522242
Most Extreme Differences	Absolute	.153
	Positive	.153
	Negative	-.085
Kolmogorov-Smirnov Z		1.275
Asymp. Sig. (2-tailed)		.078

a. Test distribution is Normal.

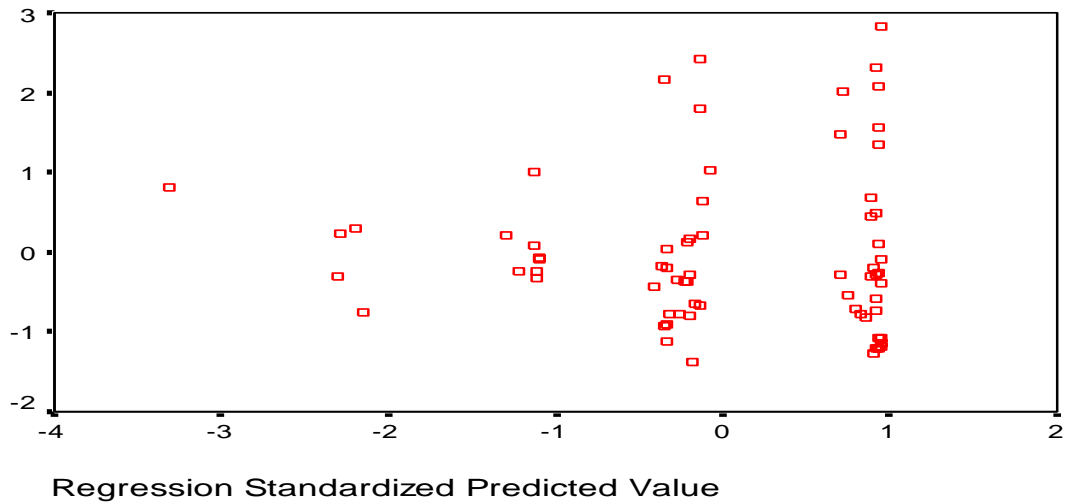
b. Calculated from data.

LAMPIRAN 6 B

Uji Heteroskedastisitas

Scatterplot

Dependent Variable: RS



Uji Multikolinearitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-1.024	.562		-1.822	.073		
	CSR D	1.403	.617	.283	2.273	.026	.897	1.115
	LO	.011	.011	.127	.992	.325	.844	1.185
	MVA	.002	.009	.024	.183	.855	.785	1.274

a. Dependent Variable: RS

Coefficient Correlations^a

Model			MVA	CSR D	LO
1	Correlations	MVA	1.000	-.316	-.391
		CSR D	-.316	1.000	.179
		LO	-.391	.179	1.000
	Cov ariances	MVA	7.429E-05	-.002	-3.57E-05
		CSR D	-.002	.381	.001
		LO	-3.57E-05	.001	.000

a. Dependent Variable: RS

LAMPIRAN 6 C

Uji Autokorelasi

Runs Test

	Unstandardized Residual
Test Value ^a	-.19508
Cases < Test Value	34
Cases >= Test Value	35
Total Cases	69
Number of Runs	31
Z	-1.090
Asymp. Sig. (2-tailed)	.276

a. Median

Hasil Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.313 ^a	.098	.056	.73154

a. Predictors: (Constant), MVA, CSRD, LO

b. Dependent Variable: RS

Hasil Uji F

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.783	3	1.261	2.356	.080 ^a
	Residual	34.785	65	.535		
	Total	38.568	68			

a. Predictors: (Constant), MVA, CSRD, LO

b. Dependent Variable: RS

Hasil Uji T

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1.024	.562		-1.822	.073
	CSR	1.403	.617	.283	2.273	.026
	LO	.011	.011	.127	.992	.325
	MVA	.002	.009	.024	.183	.855

a. Dependent Variable: RS

LAMPIRAN 6 D

Hasil Regresi

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	MVA, CSR D, LO ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: RS

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.783	3	1.261	2.356	.080 ^a
	Residual	34.785	65	.535		
	Total	38.568	68			

a. Predictors: (Constant), MVA, CSR D, LO

b. Dependent Variable: RS

Model Summary^a

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.313 ^a	.098	.056	.73154

a. Predictors: (Constant), MVA, CSR D, LO

b. Dependent Variable: RS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-1.024	.562		-1.822	.073		
	CSR D	1.403	.617	.283	2.273	.026	.897	1.115
	LO	.011	.011	.127	.992	.325	.844	1.185
	MVA	.002	.009	.024	.183	.855	.785	1.274

a. Dependent Variable: RS