

## Lampiran 1: Data Mentah Variabel Kinerja Keuangan

	ROE (%)				
	ANTM	BUMI	INCO	PTBA	TINS
2003	12,7	13,42	12,1	15,1	5,48
2004	32,57	83,37	24,66	24,85	11,79
2005	27,79	66,09	20,86	22,75	7,01
2006	36,27	61,76	30,51	21,16	12,41
2007	58,57	70,32	84,6	27,16	53,13

	ROA (%)				
	ANTM	BUMI	INCO	PTBA	TINS
2003	10	3	12	11	13
2004	18	19	25	25	16
2005	18	16	25	20	8
2006	34	14	35	21	12
2007	59	15	87	25	55

	ROS (%)				
	ANTM	BUMI	INCO	PTBA	TINS
2003	21	13	31	10	10
2004	38	26	53	19	10
2005	34	12	47	38	6
2006	43	18	55	35	9
2007	57	18	68	40	32

	<i>Total Return</i>				
	ANTM	BUMI	INCO	PTBA	TINS
2003	2708922544	9225825840	20316086807	817055815	1064517989
2004	1650153563	6500340000	3288053670	1676777730	81534,79817
2005	4778768323	-2790101160	8902959680	842709669	-115708630
2006	10215690368	1265722920	61505937706	3847900205	1261781677
2007	27804610393	96697893600	64924036319	20449170169	10494739387

## Lampiran 2 : Data Mentah Variabel Kinerja Lingkungan

	PROPER				
	ANTM	BUMI	INCO	PTBA	TINS
2003	2,5	3,719	2	3	3
2004	2,5	3	2	3	2,57
2005	3	2,719	2	3	2,67
2006	3,25	3	2,5	3	2,1
2007	3,5	3	3	3	1,6



## Lampiran 3 : Data mentah Variabel Risiko Sistematis


	Beta Saham				
	ANTM	BUMI	INCO	PTBA	TINS
2003	1,017	0,596	0,729	0,834	0,846
2004	1,137	1,365	0,883	1,189	0,815
2005	1,137	0,913	1,04	0,74	1,089
2006	1,412	0,729	1,222	1,329	1,139
2007	1,292	1,171	1,442	1,272	1,534



## Lampiran 4 : Data Mentah Variabel Ukuran Perusahaan

	<i>Firm Size</i>				
	ANTM	BUMI	INCO	PTBA	TINS
2003	2138810	441140	4299760	2285038	1945733
2004	2858540	1056163	7409936	2614472	2812416
2005	3251236	1619680	8709256	2998686	3396150
2006	5629401	1851551	12073058	3533480	4076434
2007	12008202	2265468	21907257	4123855	8542393





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