Lampiran 1

KATEGORI INDUSTRI SAMPEL PENELITIAN

NO.	INDUSTRI	JUMLAH PERUSAHAAN
1	PERTANIAN	1
2	PERTAMBANGAN	5
3	INDUSTRI DASAR DAN KIMIA	5
4	ANEKA INDUSTRI	3
5	INDUSTRI BARANG DAN KONSUMSI	4
6	PROPERTI DAN REAL ESTATE	4
7	INFRASTRUKTUR, UTILITAS, TRANSPORT	4
8	KEUANGAN	3
9	PERDAGANGAN, JASA DAN INVESTASI	6
TOTAL		35

Sumber: *Data olahan penulis, 2008.*

Lampiran 2

STRUKTUR KEPEMILIKAN PERUSAHAAN

dalam presentase (%)

N0	KODE EFEK	NAMA PERUSAHAAN/ EMITEN	Publik (masyarakat)	Non Publik
1	AALI	Astra Agro Lestari Tbk	20.31	79.69
2	ADHI	Adhi Karya (Persero) Tbk	45.83	54.17
3	ANTM	Aneka Tambang (Persero) Tbk	26	74
4	APOL	Arpeni Pratama Ocean Line Tbk	31.28	68.72
5	ASGR	Astra Graphia Tbk	19.87	80.13
6	ASII	Astra International Tbk	32.14	67.86
7	AUTO	Astra Otoparts Tbk	17.89	82.11
8	BNBR	Bakrie & Brothers Tbk	66.33	33.67
9	BHIT	Bhakti Investama Tbk	48.42	51.58
10	BMRI	Bank Mandiri (Persero) Tbk	44.66	55.34
11	BMTR	Global Mediacom Tbk	21.83	78.17
12	ELTY	Bakrieland Development Tbk	44.87	55.13
13	HMSP	HM Sampoerna Tbk	87.59	12.41
14	INAF	Indofarma Tbk	44.13	55.87
15	INCO	International Nickel Indonesia Tbk	7.84	92.16
16	INDF	Indofood Sukses Makmur tbk	33.16	66.84
17	INKP	Indah Kiat Pulp & Paper Tbk	21.21	78.79
18	INTP	Indocement Tunggal Prakasa Tbk	12.13	87.87
19	ISAT	Indosat Tbk	9	91
20	KAEF	Kimia Farma Tbk	57.76	42.24
21	KIJA	Kawasan Industri Jababeka Tbk	59.36	40.64
22	MPPA	Matahari Putra Prima Tbk	88.27	11.73
23	NISP	Bank NISP Tbk	51.59	48.41
24	PGAS	Perusahaan Gas Negara (Persero) Tbk	40	60
25	PLAS	Palm Asia Corpora Tbk	23.46	76.54
26	PNIN	Panin Insurance Tbk	54.74	45.26
27	RMBA	Bentoel Int'l Investama Tbk	38.48	61.52
28	SMCB	Holcim Indonesia Tbk	20.85	79.15
29	SMGR	Semen Gresik (Persero) Tbk	68.91	31.09
30	PTBA	Tambang Batubara Bukit Asam Tbk	34.63	65.37
31	TLKM	Telekomunikasi Indonesia Tbk	32.13	67.87
32	TINS	Timah Tbk	35	65
33	TOTL	Total Bangun Persada Tbk	15.09	84.91
34	TRST	Trias Sentosa Tbk	42.4	57.6
35	UNTR	United Tractors Tbk	41.55	58.45

Sumber: *Data olahan penulis, 2008.*

Lampiran 3

Hasil Perhitungan Data 35 Sampel Penelitian
dari *proxy-proxy* Reputasi Perusahaan dan Kinerja Perusahaan
(menggunakan Microsoft Excel 2003)

			PROKSI KINERJA PERUSAHAAN	PROKSI-PROKSI REPUTASI PERUSAHAAN											
				CSR			CG				CEO		ACM		
NO	NAMA EMITEN	KODE	STORN	BER	BCS	BEA	SHR	DCL	GOP1	GOP2	CRED	MSKILL	CRO	DER	ROE
1	Adhi Karya (Persero) Tbk	ADHI	10.38	4.19	16.47	151.39	24.46	3.17	40.00	1	1.38	59.56	1.19	550.00	29.25
2	Aneka Tambang (Persero) Tbk	ANTM	122.22	2.82	2.33	2.02	18.44	0.11	66.66	1	2.61	170.71	281.00	6.00	36.00
3	Arpeni Pratama Ocean Line Tbk	APOL	164.43	2.62	10.23	36.18	84.01	0.02	0.00	0	0.89	45.71	87.33	24.00	41.99
4	Astra Agro Lestari Tbk	AALI	-21.43	1.42	2.33	8.00	0.00	0.06	40.00	1	3.56	127.27	270.00	76.00	22.00
5	Astra Graphia Tbk	ASGR	63.36	0.70	0.67	8.77	53.44	0.02	40.00	1	1.49	59.89	78.38	141.00	26.24
6	Astra International Tbk	ASII	17.14	0.90	2.33	7.90	30.90	0.01	42.86	0	0.42	79.22	164.58	52.00	17.30
7	Astra Otoparts Tbk	AUTO	18.18	2.01	8.90	8.90	0.00	50.13	25.00	1	1.52	29.35	205.00	79.00	6.02
8	Bakrie & Brothers Tbk	BNBR	75.33	1.94	2.33	0.18	12.47	0.10	57.14	1	1.90	84.29	116.76	916.00	10.75
9	Bakrieland Development Tbk	ELTY	83.10	1.71	2.33	7.90	2.29	0.32	25.00	1	0.97	47.10	83.00	1341.00	21.13
10	Bank Mandiri (Persero) Tbk	BMRI	22.22	0.43	2.59	7.90	0.00	88.27	33.33	1	0.44	81.48	201.30	86.00	8.57
11	Bank NISP Tbk	NISP	166.67	2.03	8.90	8.90	9.37	2.81	37.50	1	4.30	47.14	161.00	188.00	12.00
12	Bentoel Int'l Investama Tbk	RMBA	44.90	0.06	8.90	8.90	36.31	44.65	42.86	1	1.90	335.71	269.82	135.00	16.82
13	Bhakti Investama Tbk	BHIT	59.52	2.03	3.41	7.90	147.35	2.02	33.33	1	1.14	74.16	210.00	71.00	41.00
14	Global Mediacom Tbk	BMTR	34.00	2.03	1.32	9.00	0.00	77.33	33.33	1	1.14	40.00	123.00	109.00	8.00
15	HM Sampoerna Tbk	HMSP	-13.76	2.03	2.33	8.90	0.00	52.72	41.00	1	2.05	113.10	170.25	184.00	-1.41
16	Holcim Indonesia Tbk	SMCB	61.81	0.72	0.46	8.90	31.05	65.14	57.14	1	0.50	70.12	214.45	59.00	14.29
17	Indah Kiat Pulp & Paper Tbk	INKP	40.41	0.50	8.00	8.00	-102.42	0.07	33.33	0	1.84	141.18	173.00	9.00	-0.15
18	Indocement Tunggal Prakasa Tbk	INTP	49.10	2.03	1.05	8.90	6.45	0.05	30.00	1	0.56	53.59	118.88	213.00	24.85

Lanjutan

NO	NAMA EMITEN	KODE	INDIKATOR KINERJA PERUSAHAAN	INDIKATOR REPUTASI PERUSAHAAN											
				CSR			CG				CEO		ACM		
			STORN	BER	BCS	BEA	SHR	DCL	GOP1	GOP2	CRED	MSKILL	CRO	DER	ROE
19	Indofarma Tbk	INAF	21.54	0.33	2.33	8.90	0.00	39.96	33.33	1	0.87	78.03	83.28	124.00	13.31
20	Indofood Sukses Makmur tbk	INDF	298.52	1.27	0.87	17.71	23.71	0.04	30.00	1	1.90	33.56	459.87	26.00	44.27
21	Indosat Tbk	ISAT	64.60	0.98	0.73	0.10	37.23	87.59	33.33	0	5.18	66.52	5.00	17.00	2.63
22	International Nickel Indonesia Tbk	INCO	-8.59	0.72	1.80	3.34	24.74	90.02	50.00	0	1.35	141.38	151.99	81.00	10.14
23	Kawasan Industri Jababeka Tbk	KIJA	7.46	2.03	2.33	7.90	26.16	43.96	40.00	0	1.21	95.65	114.00	24.00	7.00
24	Kimia Farma Tbk	KAEF	-4.55	2.03	6.93	9.00	0.00	0.95	33.33	0	1.50	96.55	633.97	19.00	2.44
25	Matahari Putra Prima Tbk	MPPA	110.57	2.99	2.33	7.90	4.11	23.99	20.00	1	0.24	106.25	1543.00	55.00	9.46
26	Palm Asia Corpora Tbk	PLAS	68.47	1.61	2.33	0.10	0.00	0.16	28.57	1	1.93	76.22	145.13	161.00	47.47
27	Panin Insurance Tbk	PNIN	8.28	1.13	2.33	7.90	17.10	0.00	25.00	1	1.90	42.43	1328.00	0.03	11.00
28	Perusahaan Gas Negara (Persero) Tbk	PGAS	148.57	2.01	8.90	0.11	24.39	0.01	33.33	1	7.04	19.60	158.01	106.00	20.72
29	Semen Gresik (Persero) Tbk	SMGR	75.68	2.03	1.09	9.00	48.89	10.34	37.50	1	2.03	105.08	163.00	123.00	25.45
30	Tambang Batubara Bukit Asam Tbk	PTBA	64.71	1.98	2.33	8.00	0.00	57.76	50.00	1	1.47	136.67	101.86	78.00	13.96
31	Telekomunikasi Indonesia Tbk	TLKM	-23.45	0.15	0.35	9.00	11.59	1.15	50.00	1	1.93	104.62	204.78	193.00	17.28
32	Timah Tbk	TINS	29.17	0.30	0.54	9.20	0.00	0.00	75.00	1	3.69	52.41	193.96	71.00	10.47
33	Total Bangun Persada Tbk	TOTL	100.83	2.45	1.37	9.00	48.08	0.00	33.33	1	3.01	29.79	544.05	35.00	29.14
34	Trias Sentosa Tbk	TRST	70.62	0.08	1.02	9.00	39.98	0.00	40.00	1	0.77	101.97	67.79	139.00	78.36
35	United Tractors Tbk	UNTR	83.24	1.74	0.21	9.00	47.48	0.00	33.33	1	3.02	61.47	134.11	144.00	29.42

Sumber*: Data olahan penulis, 2008.*

Lampiran 4

Hasil Uji Asumsi Klasik
(Uji Normalitas Data)
Menggunakan Analisis Kolmogorov-Smirnov (KS)

One-Sample Kolmogorov-Smirnov Test

		STORN	BER	BCS	BEA	SHR	DCL	GOP1	GOP2	CRED	MSKILL	CRO	DER	ROE
N		35	35	35	35	35	35	35	35	35	35	35	35	35
Normal Parameters(a,b)	Mean	60.3786	1.5429	3.5049	12.3914	20.2166	21.2269	37.8437	.8000	1.9329	85.9366	256.0211	161.0009	20.2049
	Std. Deviation	64.52590	.94162	3.72164	24.90842	36.42647	31.09713	13.43938	.40584	1.43294	56.77045	323.61137	265.53422	16.32961
Most Extreme Differences	Absolute	.162	.160	.340	.465	.261	.348	.154	.489	.239	.160	.326	.338	.142
	Positive	.162	.160	.340	.465	.130	.348	.154	.311	.239	.160	.326	.338	.142
	Negative	-.097	-.149	-.188	-.311	-.261	-.247	-.140	-.489	-.119	-.131	-.223	-.272	-.093
Kolmogorov-Smirnov Z		.956	.944	2.011	2.753	1.543	2.058	.914	2.893	1.413	.948	1.931	1.998	.840
Asymp. Sig. (2-tailed)		.320	.335	.001	.000	.017	.000	.374	.000	.037	.330	.001	.001	.480

a Test distribution is Normal.
b Calculated from data.

Lampiran 5

Pengujian Hipotesis (H1)
Pengaruh *Social Responsibility* terhadap *Stock Return*
Regresi OLS

Dependent Variable: STORN
Method: Least Squares
Date: 05/30/08 Time: 22:45
Sample: 1 35
Included observations: 35

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	29.17929	22.34977	1.305574	0.2013
BER	22.50612	13.67109	1.646256	0.1098
BCS	1.519665	3.917093	0.387957	0.7007
BEA	-0.714256	0.610633	-1.169699	0.2510

R-squared	0.094888	Mean dependent var	60.37857
Adjusted R-squared	0.007296	S.D. dependent var	64.52590
S.E. of regression	64.29007	Akaike info criterion	11.27190
Sum squared resid	128129.6	Schwarz criterion	11.44965
Log likelihood	-193.2582	F-statistic	1.083300
Durbin-Watson stat	1.961470	Prob(F-statistic)	0.370633

Pengujian Hipotesis (H2)
Pengaruh *Corporate Governance* terhadap *Stock Return*
Regresi OLS

Dependent Variable: STORN
Method: Least Squares
Date: 05/30/08 Time: 22:46
Sample: 1 35
Included observations: 35

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	89.85266	37.48735	2.396879	0.0230
SHR	0.269030	0.296755	0.906572	0.3719
DCL	-0.489364	0.350049	-1.397985	0.1724
GOP1	-1.143200	0.816340	-1.400397	0.1717
GOP2	23.42210	27.19685	0.861206	0.3960

R-squared	0.186146	Mean dependent var	60.37857
Adjusted R-squared	0.077632	S.D. dependent var	64.52590
S.E. of regression	61.97068	Akaike info criterion	11.22276
Sum squared resid	115211.0	Schwarz criterion	11.44496
Log likelihood	-191.3984	F-statistic	1.715406
Durbin-Watson stat	2.157490	Prob(F-statistic)	0.172620

Pengujian Hipotesis (H3)
Pengaruh *CEO Reputation* terhadap *Stock Return*
Regresi OLS

Dependent Variable: STORN
Method: Least Squares
Date: 05/30/08 Time: 22:46
Sample: 1 35
Included observations: 35

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	64.12476	25.80684	2.484797	0.0184
CRED	9.336394	7.599391	1.228571	0.2282
MSKILL	-0.253584	0.191816	-1.322015	0.1955

R-squared	0.105264	Mean dependent var	60.37857
Adjusted R-squared	0.049343	S.D. dependent var	64.52590
S.E. of regression	62.91383	Akaike info criterion	11.20323
Sum squared resid	126660.8	Schwarz criterion	11.33654
Log likelihood	-193.0564	F-statistic	1.882362
Durbin-Watson stat	2.154302	Prob(F-statistic)	0.168703

Pengujian Hipotesis (H4)
Pengaruh *Accounting Measurement* terhadap *Stock Return*
Regresi OLS

Dependent Variable: STORN
Method: Least Squares
Date: 05/30/08 Time: 22:47
Sample: 1 35
Included observations: 35

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14.70586	21.09187	0.697229	0.4909
CRO	0.030789	0.033090	0.930442	0.3593
DER	0.007359	0.039852	0.184665	0.8547
ROE	1.811707	0.637982	2.839748	0.0079

R-squared	0.211417	Mean dependent var	60.37857
Adjusted R-squared	0.135102	S.D. dependent var	64.52590
S.E. of regression	60.00900	Akaike info criterion	11.13408
Sum squared resid	111633.5	Schwarz criterion	11.31183
Log likelihood	-190.8463	F-statistic	2.770338
Durbin-Watson stat	2.175071	Prob(F-statistic)	0.058129

Pengujian Hipotesis (H5)
Metode *Enter*

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.648(a)	.420	.103	61.11674

a Predictors: (Constant), ROE, DER, BCS, MSKILL, CRED, CRO, GOP2, SHR, BER, GOP1, DCL, BEA

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	59386.479	12	4948.873	1.325	.273(a)
	Residual	82175.640	22	3735.256		
	Total	141562.119	34			

a Predictors: (Constant), ROE, DER, BCS, MSKILL, CRED, CRO, GOP2, SHR, BER, GOP1, DCL, BEA
b Dependent Variable: STORN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-22.797	67.073		-.340	.737
	BER	14.480	14.721	.211	.984	.336
	BCS	3.784	5.104	.218	.741	.466
	BEA	-.920	.708	-.355	-1.300	.207
	SHR	-.108	.349	-.061	-.310	.759
	DCL	.255	.474	.123	.538	.596
	GOP1	-.205	1.116	-.043	-.184	.856
	GOP2	-.415	30.803	-.003	-.013	.989
	CRED	10.924	8.991	.243	1.215	.237
	MSKILL	-.201	.237	-.177	-.846	.407
	CRO	.033	.044	.164	.748	.463
	DER	.019	.048	.077	.388	.702
	ROE	2.407	1.043	.609	2.308	.031

a Dependent Variable: STORN

RIWAYAT HIDUP

DATA PRIBADI

Nama	: Fitri
Tempat/Tanggal Lahir	: Jakarta/ 7 Juni 1986
Agama	: Islam
Alamat Rumah	: Jl. Merah Delima I/ 2ª, Sumur Batu, Jakarta Pusat
Alamat E-mail	: fitrimail@gmail.com

PENDIDIKAN FORMAL

2004 – 2008	Administrasi Niaga, FISIP Universitas Indonesia
2001 – 2004	SMU Negeri 77 Jakarta
1998 – 2001	SMP Negeri 228 Jakarta
1992 – 1998	SD Negeri 14 Jakarta

PENGALAMAN ORGANISASI

2005 – 2006	Sekretaris Umum Departemen Pengembangan Sumber Daya Manusia Senat FISIP UI
2006 – 2007	Staf Umum Divisi Pemberdayaan BISOS
2007 – 2008	Staf Umum Divisi Hubungan Masyarakat HMJIA

PENGALAMAN KERJA

1. PT Tian Surya Utama sebagai *marketing staff* untuk *freelance* (2006).
2. PT Bank Tabungan Negara (persero) sebagai *internee* di unit *Transaction Processing* (2007).
3. PT Bank Central Asia, Tbk sebagai *internee* di biro Operasional Sumber Daya Manusia (2007).