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## Lampiran 1: Hasil Pengolahan Data

### 1. Market to Book Value of Equity

KODE PERUSAHAAN	TAHUN	LEMBAR SAHAM BEREDAR	HARGA PENUTUPAN SAHAM	TOTAL EKUITAS	MVEBVE (Rp)
ASII	2012	40.483.553.140	7.600	89.814.000.000.000	3,43
	2013	40.483.553.140	6.800	106.188.000.000.000	2,59
	2014	40.483.553.140	7.425	120.324.000.000.000	2,50
	2015	40.483.553.140	6.000	126.533.000.000.000	1,92
	2016	40.483.553.140	8.275	139.906.000.000.000	2,39
AUTO	2012	3.855.786.400	3.548	5.485.099.000.000	2,49
	2013	4.819.733.000	3.650	9.558.754.000.000	1,84
	2014	4.819.733.000	4.200	10.136.557.000.000	2,00
	2015	4.819.733.000	1.600	10.143.426.000.000	0,76
	2016	4.819.733.000	2.050	10.536.558.000.000	0,94
BRAM	2012	450.000.000	3.000	1.648.398.131.266	0,82
	2013	450.000.000	2.250	1.995.050.300.250	0,51
	2014	450.000.000	5.000	2.233.491.176.420	1,01
	2015	450.000.000	4.680	2.536.193.939.784	0,83
	2016	450.000.000	6.675	2.670.146.008.950	1,12
GDYR	2012	41.000.000	1.230	512.432.977.656	0,10
	2013	41.000.000	1.900	688.767.348.500	0,11
	2014	41.000.000	1.600	723.835.320.124	0,09
	2015	410.000.000	2.725	769.203.515.528	1,45
	2016	410.000.000	1.920	759.914.393.847	1,04
GJTL	2012	3.484.800.000	2.225	5.478.384.000.000	1,42
	2013	3.484.800.000	1.680	5.724.782.000.000	1,02
	2014	3.484.800.000	1.425	5.983.292.000.000	0,83
	2015	3.484.800.000	530	5.394.142.000.000	0,34
	2016	3.484.800.000	1.070	5.848.177.000.000	0,64
IMAS	2012	2.765.278.412	5.300	5.708.445.072.505	2,57
	2013	2.765.278.412	4.900	6.659.870.110.697	2,03
	2014	2.765.278.412	4.000	6.727.022.634.910	1,64
	2015	2.765.278.412	2.365	6.697.091.857.105	0,98
	2016	2.765.278.412	1.310	6.709.818.352.953	0,54
INDS	2012	315.000.000	3.924	1.136.572.861.829	1,09
	2013	525.000.000	2.140	1.752.865.614.508	0,64
	2014	656.249.710	1.600	1.828.318.551.877	0,57
	2015	656.249.710	350	1.919.038.917.988	0,12
	2016	656.249.710	810	2.068.063.877.631	0,26

LPIN	2012	21.250.000	7.650	134.855.613.501	1,21
	2013	21.250.000	5.000	143.410.609.857	0,74
	2014	21.250.000	6.200	139.279.961.392	0,95
	2015	21.250.000	5.375	116.490.714.202	0,98
	2016	21.250.000	5.400	51.595.020.389	2,22
MASA	2012	9.182.946.945	450	3.614.930.619.076	1,14
	2013	9.182.946.945	390	4.597.171.376.000	0,78
	2014	9.182.946.945	420	4.686.683.774.444	0,82
	2015	9.182.946.945	351	4.789.340.067.376	0,67
	2016	9.182.946.945	270	4.577.088.441.786	0,54
NIPS	2012	20.000.000	113	214.912.509.675	0,01
	2013	760.000.000	323	235.945.772.000	1,04
	2014	1.486.666.666	487	575.894.224.000	1,26
	2015	1.486.666.666	425	609.002.679.000	1,04
	2016	1.635.333.332	354	842.580.894.000	0,69
PRAS	2012	588.000.000	255	280.293.729.818	0,53
	2013	701.043.478	185	406.448.113.303	0,32
	2014	701.043.478	204	685.821.589.456	0,21
	2015	701.043.478	125	720.564.133.797	0,12
	2016	701.043.478	170	693.001.882.560	0,17
SMSM	2012	1.439.668.860	2.525	820.328.603.508	4,43
	2013	1.439.668.860	3.450	1.006.799.010.307	4,93
	2014	1.439.668.860	4.750	1.146.837.000.000	5,96
	2015	1.439.668.860	4.760	1.440.248.000.000	4,76
	2016	5.758.675.440	980	1.580.055.000.000	3,57

## 2. Capital Expenditur to Book Value Asset

KODE PERUSAHAAN	TAHUN	NILAI BUKU ATt	NILAI BUKU ATt-1	TOTAL ASSET	CAPBVA (Rp)
ASII	2012	89.814.000.000.000	58.803.000.000.000	182.274.000.000.000	0,17
	2013	106.188.000.000.000	89.814.000.000.000	213.994.000.000.000	0,08
	2014	120.324.000.000.000	106.188.000.000.000	236.029.000.000.000	0,06
	2015	126.533.000.000.000	120.324.000.000.000	245.435.000.000.000	0,03
	2016	139.906.000.000.000	126.533.000.000.000	261.855.000.000.000	0,05
AUTO	2012	5.485.099.000.000	139.906.000.000.000	8.881.642.000.000	(15,13)
	2013	9.558.754.000.000	5.485.099.000.000	12.617.678.000.000	0,32
	2014	10.136.557.000.000	9.558.754.000.000	14.380.926.000.000	0,04
	2015	10.143.426.000.000	10.136.557.000.000	14.339.110.000.000	0,00
	2016	10.536.558.000.000	10.143.426.000.000	14.612.274.000.000	0,03
BRAM	2012	1.648.398.131.266	10.536.558.000.000	2.234.491.206.884	(3,98)

	2013	1.995.050.300.250	1.648.398.131.266	2.928.097.851.000	0,12
	2014	2.233.491.176.420	1.995.050.300.250	3.854.342.433.634	0,06
	2015	2.536.193.939.784	2.233.491.176.420	4.045.995.199.408	0,07
	2016	2.670.146.008.950	2.536.193.939.784	3.997.704.863.985	0,03
GDYR	2012	512.432.977.656	2.670.146.008.950	1.204.209.186.658	(1,79)
	2013	688.767.348.500	512.432.977.656	1.360.340.009.000	0,13
	2014	723.835.320.124	688.767.348.500	1.568.979.108.998	0,02
	2015	769.203.515.528	723.835.320.124	1.654.195.124.632	0,03
	2016	759.914.393.847	769.203.515.528	1.523.689.876.023	(0,01)
GJTL	2012	5.478.384.000.000	759.914.393.847	12.869.793.000.000	0,37
	2013	5.724.343.000.000	5.478.384.000.000	15.350.754.000.000	0,02
	2014	5.983.292.000.000	5.724.343.000.000	16.042.897.000.000	0,02
	2015	5.394.142.000.000	5.983.292.000.000	17.509.505.000.000	(0,03)
	2016	5.848.177.000.000	5.394.142.000.000	18.697.779.000.000	0,02
IMAS	2012	5.708.445.072.505	5.848.177.000.000	17.577.664.024.361	(0,01)
	2013	6.659.870.110.697	5.708.445.072.505	22.315.022.507.630	0,04
	2014	6.727.022.634.910	6.659.870.110.697	23.471.397.834.920	0,00
	2015	6.697.091.857.105	6.727.022.634.910	24.860.957.839.497	(0,00)
	2016	6.709.818.352.953	6.697.091.857.105	25.633.342.258.679	0,00
INDS	2012	1.136.572.861.829	6.709.818.352.953	1.664.779.358.215	(3,35)
	2013	1.752.865.614.508	1.136.572.861.829	2.196.518.364.473	0,28
	2014	1.828.318.551.877	1.752.865.614.508	2.282.666.078.493	0,03
	2015	1.919.038.917.988	1.828.318.551.877	2.553.928.346.219	0,04
	2016	2.068.063.877.631	1.919.038.917.988	2.477.272.502.538	0,06
LPIN	2012	134.855.613.501	2.068.063.877.631	172.268.827.993	(11,22)
	2013	143.410.609.857	134.855.613.501	196.390.816.224	0,04
	2014	139.279.961.392	143.410.609.857	185.595.748.325	(0,02)
	2015	116.490.714.202	139.279.961.392	324.054.785.283	(0,07)
	2016	51.595.020.389	116.490.714.202	477.838.306.256	(0,14)
MASA	2012	3.614.930.619.076	51.595.020.389	6.068.753.927.610	0,59
	2013	4.597.171.376.000	3.614.930.619.076	7.706.056.442.000	0,13
	2014	4.686.683.774.444	4.597.171.376.000	7.816.296.682.404	0,01
	2015	4.789.340.067.376	4.686.683.774.444	8.296.622.941.768	0,01
	2016	4.577.088.441.786	4.789.340.067.376	8.233.389.570.630	(0,03)
NIPS	2012	214.912.509.675	4.577.088.441.786	525.628.737.289	(8,30)
	2013	235.945.772.000	214.912.509.675	798.407.625.000	0,03
	2014	(629.753.320.601)	235.945.772.000	1.206.854.399	(717,32)
	2015	(937.169.690.910)	(629.753.320.601)	1.547.720.090	(198,63)
	2016	(933.597.539.610)	(937.169.690.910)	1.777.956.390	2,01
PRAS	2012	280.293.729.818	(933.597.539.610)	577.349.886.068	2,10
	2013	406.448.113.303	280.293.729.818	795.630.254.208	0,16

	2014	685.821.589.456	406.448.113.303	1.286.827.899.805	0,22
	2015	720.564.133.797	685.821.589.456	1.531.742.052.164	0,02
	2016	693.001.882.560	720.564.133.797	1.596.466.547.662	(0,02)
SMSM	2012	820.328.603.508	693.001.882.560	1.441.204.473.590	0,09
	2013	1.006.399.010.307	820.328.603.508	1.701.103.245.176	0,11
	2014	1.146.837.000.000	1.006.399.010.307	1.749.395.000.000	0,08
	2015	1.440.248.000.000	1.146.837.000.000	2.220.108.000.000	0,13
	2016	1.580.055.000.000	1.440.248.000.000	2.254.740.000.000	0,06

### 3. Debt-to Equity Ratio

KODE PERUSAHAAN	TAHUN	TOTAL HUTANG	EKUITAS	DER (%)
ASII	2012	92.460.000.000.000	89.814.000.000.000	103
	2013	107.806.000.000.000	106.188.000.000.000	102
	2014	115.705.000.000.000	120.324.000.000.000	96
	2015	118.902.000.000.000	126.533.000.000.000	94
	2016	121.949.000.000.000	139.906.000.000.000	87
AUTO	2012	3.396.543.000.000	5.485.099.000.000	62
	2013	3.058.924.000.000	9.558.754.000.000	32
	2014	4.244.369.000.000	10.136.557.000.000	42
	2015	4.195.684.000.000	10.143.426.000.000	41
	2016	4.075.716.000.000	10.536.558.000.000	39
BRAM	2012	586.093.075.618	1.910.784.131.266	31
	2013	933.047.550.750	1.995.050.300.250	47
	2014	1.620.851.257.214	2.233.491.176.420	73
	2015	1.509.801.259.624	2.536.193.939.784	60
	2016	1.327.558.855.035	2.670.146.008.950	50
GDYR	2012	691.776.209.002	512.432.977.656	135
	2013	671.572.660.500	688.767.348.500	98
	2014	845.143.788.874	723.835.320.124	117
	2015	884.991.609.104	769.203.515.528	115
	2016	763.775.482.176	759.914.393.847	101
GJTL	2012	7.391.409.000.000	5.478.384.000.000	135
	2013	9.626.411.000.000	5.724.343.000.000	168
	2014	10.059.605.000.000	5.983.292.000.000	168
	2015	12.115.363.000.000	5.394.142.000.000	225
	2016	12.849.602.000.000	5.848.177.000.000	220
IMAS	2012	11.869.218.951.856	5.708.445.072.505	208
	2013	15.655.152.396.933	6.659.870.110.697	235
	2014	16.744.375.200.010	6.727.022.634.910	249

	2015	18.163.865.982.392	6.697.091.857.105	271
	2016	18.923.523.905.726	6.709.818.352.953	282
INDS	2012	528.206.496.386	1.136.572.861.829	46
	2013	443.652.749.965	1.752.865.614.508	25
	2014	454.347.526.616	1.828.318.551.877	25
	2015	634.889.428.231	1.919.038.917.988	33
	2016	409.208.624.907	2.068.063.877.631	20
LPIN	2012	37.413.214.492	134.855.613.501	28
	2013	52.980.206.367	143.410.609.857	37
	2014	46.315.786.933	139.279.961.392	33
	2015	207.564.071.081	116.490.714.202	178
	2016	426.243.285.867	51.595.020.389	826
MASA	2012	2.453.823.308.534	3.614.930.619.076	68
	2013	3.108.885.066.000	4.597.171.376.000	68
	2014	3.129.612.907.960	4.686.683.774.444	67
	2015	3.507.282.874.392	4.789.340.067.376	73
	2016	3.656.301.128.844	4.577.088.441.786	80
NIPS	2012	310.716.227.614	214.912.509.675	145
	2013	562.461.853.000	235.945.772.000	238
	2014	630.960.175.000	575.894.224.000	110
	2015	938.717.411.000	609.002.679.000	154
	2016	935.375.496.000	842.580.894.000	111
PRAS	2012	297.056.156.250	280.293.729.818	106
	2013	389.182.140.905	406.448.113.303	96
	2014	601.006.310.349	685.821.589.456	88
	2015	811.177.918.367	720.564.133.797	113
	2016	903.464.665.102	693.001.882.560	130
SMSM	2012	620.875.870.082	820.328.603.508	76
	2013	694.704.234.869	1.006.799.010.307	69
	2014	602.558.000.000	1.146.837.000.000	53
	2015	779.860.000.000	1.440.248.000.000	54
	2016	674.685.000.000	1.580.055.000.000	43

#### 4. Return on Equity

KODE PERUSAHAAN	TAHUN	LABA BERSIH SETELAH PAJAK	EQUITY	ROE (%)
ASII	2012	22.460.000.000.000	89.814.000.000.000	25
	2013	23.708.000.000.000	106.188.000.000.000	22
	2014	22.151.000.000.000	120.324.000.000.000	18
	2015	16.454.000.000.000	126.533.000.000.000	13



	2016	19.804.000.000.000	139.906.000.000.000	14
AUTO	2012	1.076.431.000.000	5.485.099.000.000	20
	2013	1.099.709.000.000	9.558.754.000.000	12
	2014	1.150.174.000.000	10.136.557.000.000	11
	2015	279.235.000.000	10.143.426.000.000	3
	2016	522.056.000.000	10.536.558.000.000	5
BRAM	2012	235.999.246.234	1.910.784.131.266	12
	2013	23.740.147.648	1.995.050.300.250	1
	2014	210.985.943.586	2.233.491.176.420	9
	2015	143.196.096.946	2.536.193.939.784	6
	2016	300.714.959.788	2.670.146.008.950	11
GDYR	2012	64.217.199.134	512.432.977.656	13
	2013	56.205.894.048	688.767.348.500	8
	2014	33.937.455.768	723.835.320.124	5
	2015	(2.615.516.752)	769.203.515.528	0
	2016	10.229.972.169	759.914.393.847	1
GJTL	2012	1.086.114.000.000	5.478.384.000.000	20
	2013	340.488.000.000	5.724.343.000.000	6
	2014	293.797.000.000	5.983.292.000.000	5
	2015	(207.955.000.000)	5.394.142.000.000	-4
	2016	455.035.000.000	5.848.177.000.000	8
IMAS	2012	884.981.697.692	5.708.445.072.505	16
	2013	805.480.217.885	6.659.870.110.697	12
	2014	(6.133.971.024)	6.727.022.634.910	0
	2015	(8.573.318.114)	6.697.091.857.105	0
	2016	(920.648.852)	6.709.818.352.953	0
INDS	2012	540.323.808.599	1.136.572.861.829	48
	2013	41.289.306.390	1.752.865.614.508	2
	2014	127.917.937.369	1.828.318.551.877	7
	2015	132.465.180.205	1.919.038.917.988	7
	2016	144.647.295.294	2.068.063.877.631	7
LPIN	2012	16.599.848.712	134.855.613.501	12
	2013	8.554.996.356	143.410.609.857	6
	2014	(4.130.648.465)	139.279.961.392	-3
	2015	(17.664.476.558)	116.490.714.202	-15
	2016	(64.895.693.813)	51.595.020.389	-126
MASA	2012	6.772.617.896	3.614.930.619.076	0
	2013	21.207.578.688	4.597.171.376.000	0
	2014	4.488.931.212	4.686.683.774.444	0
	2015	(372.248.680.768)	4.789.340.067.376	-8
	2016	(86.674.863.368)	4.577.088.441.786	-2

NIPS	2012	21.553.186.948	214.912.509.675	10
	2013	33.872.112.000	235.945.772.000	14
	2014	117.018.188.000	575.894.224.000	20
	2015	26.779.572.000	609.002.679.000	4
	2016	142.891.548.000	842.580.894.000	17
PRAS	2012	41.448.799.424	280.293.729.818	15
	2013	87.154.383.485	406.448.113.303	21
	2014	111.249.192.142	685.821.589.456	16
	2015	49.582.224.493	720.564.133.797	7
	2016	(30.657.914.643)	693.001.882.560	-4
SMSM	2012	268.543.331.492	820.328.603.508	33
	2013	338.222.792.309	1.006.799.010.307	34
	2014	420.436.000.000	1.146.837.000.000	37
	2015	446.088.000.000	1.440.248.000.000	31
	2016	474.499.000.000	1.580.055.000.000	30

##### 5. Hasil akhir dari pengolahan data

MVEBVE (Rp)	CAPBVA (Rp)	DER (%)	ROE (%)
3,43	0,17	103	25
2,59	0,08	102	22
2,50	0,06	96	18
1,92	0,03	94	13
2,39	0,05	87	14
2,49	(15,13)	62	20
1,84	0,32	32	12
2,00	0,04	42	11
0,76	0,00	41	3
0,94	0,03	39	5
0,82	(3,98)	31	12
0,51	0,12	47	1
1,01	0,06	73	9
0,83	0,07	60	6
1,12	0,03	50	11
0,10	(1,79)	135	13
0,11	0,13	98	8
0,09	0,02	117	5
1,45	0,03	115	0

1,04	(0,01)	101	1
1,42	0,37	135	20
1,02	0,02	168	6
0,83	0,02	168	5
0,34	(0,03)	225	-4
0,64	0,02	220	8
2,57	(0,01)	208	16
2,03	0,04	235	12
1,64	0,00	249	0
0,98	(0,00)	271	0
0,54	0,00	282	0
1,09	(3,35)	46	48
0,64	0,28	25	2
0,57	0,03	25	7
0,12	0,04	33	7
0,26	0,06	20	7
1,21	(11,22)	28	12
0,74	0,04	37	6
0,95	(0,02)	33	-3
0,98	(0,07)	178	-15
2,22	(0,14)	826	-126
1,14	0,59	68	0
0,78	0,13	68	0
0,82	0,01	67	0
0,67	0,01	73	-8
0,54	(0,03)	80	-2
0,01	(8,30)	145	10
1,04	0,03	238	14
1,26	(717,32)	110	20
1,04	(198,63)	154	4
0,69	2,01	111	17
0,53	2,10	106	15
0,32	0,16	96	21
0,21	0,22	88	16
0,12	0,02	113	7
0,17	(0,02)	130	-4
4,43	0,09	76	33

4,93	0,11	69	34
5,96	0,08	53	37
4,76	0,13	54	31
3,57	0,06	43	30

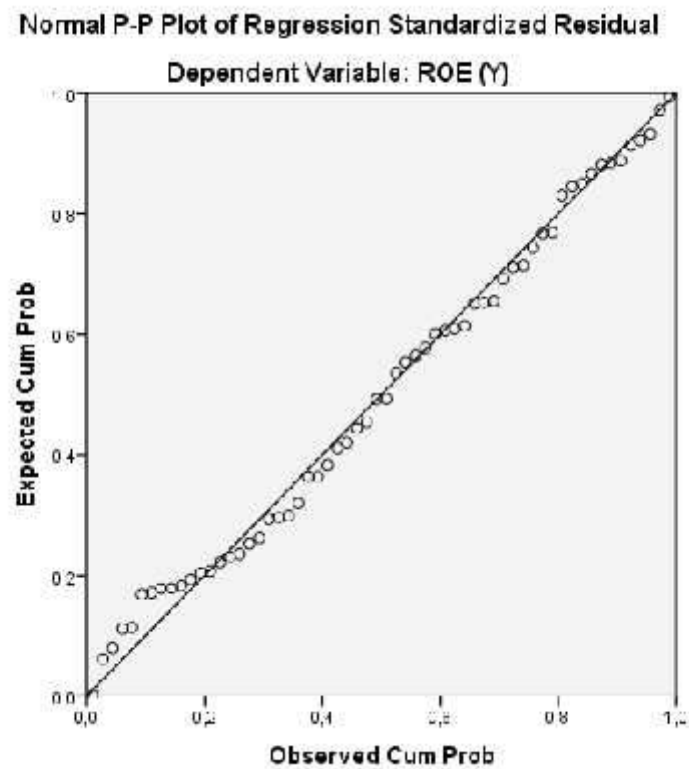
**Lampiran 2: Daftar Harga Penutupan Saham Perusahaan**

KODE PERUSAHAAN	TAHUN	HARGA PENUTUPAN SAHAM
ASII	2012	7.600
	2013	6.800
	2014	7.425
	2015	6.000
	2016	8.275
AUTO	2012	3.548
	2013	3.650
	2014	4.200
	2015	1.600
	2016	2.050
BRAM	2012	3.000
	2013	2.250
	2014	5.000
	2015	4.680
	2016	6.675
GDYR	2012	1.230
	2013	1.900
	2014	1.600
	2015	2.725
	2016	1.920
GJTL	2012	2.225
	2013	1.680
	2014	1.425
	2015	530
	2016	1.070
IMAS	2012	5.300
	2013	4.900
	2014	4.000
	2015	2.365
	2016	1.310
INDS	2012	3.924
	2013	2.140
	2014	1.600
	2015	350
	2016	810
LPIN	2012	7.650
	2013	5.000

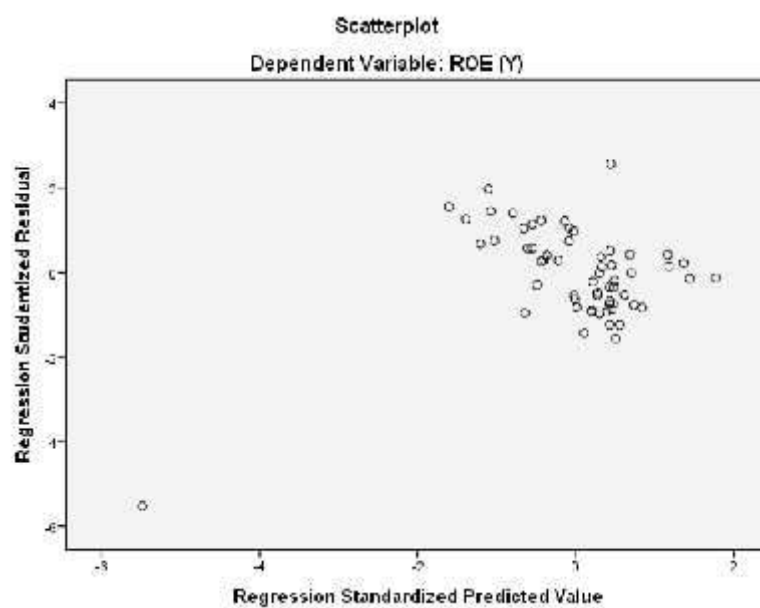
	2014	6.200
	2015	5.375
	2016	5.400
MASA	2012	450
	2013	390
	2014	420
	2015	351
	2016	270
NIPS	2012	113
	2013	323
	2014	487
	2015	425
	2016	354
PRAS	2012	255
	2013	185
	2014	204
	2015	125
	2016	170
SMSM	2012	2.525
	2013	3.450
	2014	4.750
	2015	4.760
	2016	980

### Lampiran 3: Hasil Uji Asumsi Klasik

#### 1. Uji Normalitas



#### 2. Uji Heterokedasitas



### 3. Uji Multikolinieritas

**Coefficients<sup>a</sup>**

Model	Collinearity Statistics		
	Tolerance	VIF	
1			
	MVEBVE (X1)	,994	1,006
	CAPBVA (X2)	,990	1,010
	DER (X3)	,995	1,005

a. Dependent Variable: ROE (Y)



### Lampiran 4: Output Hasil Regresi

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	16,751	3,045		5,502	,000
	MVEBVE (X1)	4,804	1,297	,293	3,704	,000
	CAPBVA (X2)	4,295	4,455	,076	,964	,339
	DER (X3)	-,137	,014	-,745	-9,443	,000

a. Dependent Variable: ROE (Y)

#### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,808 <sup>a</sup>	,653	,634	12,77735

a. Predictors: (Constant), DER (X3), MVEBVE (X1), CAPBVA (X2)

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	17179,001	3	5726,334	35,075	,000 <sup>b</sup>
	Residual	9142,599	56	163,261		
	Total	26321,600	59			