

Daftar Sampel Perusahaan (Lanjutan)

No	KODE EMITEN	NAMA PERUSAHAAN
35	ROTI	PT. Nippon Indosari Corporindo Tbk
36	SCCO	PT. Supreme Cable Manufacturing & Commerce Tbk
37	SMCB	PT. Holcim Indonesia Tbk
38	SMGR	PT. Semen Gresik (Persero) Tbk
39	SMSM	PT. Selamat Sempurna Tbk
40	SRSN	PT. Indo Acidatama Tbk
41	TCID	PT. Mandom Indonesia Tbk
42	TOTO	PT. Surya Toto Indonesia Tbk
43	TRST	PT. Trias Sentosa Tbk
44	ULTJ	PT. Ultrajaya Milk Industry & Trading Comp
45	UNIT	PT. Nusantara Inti Corpora Tbk
46	UNVR	PT. Unilever Indonesia Tbk



LAMPIRAN 2

Firm Size 2012 – 2015

NO	KODE	<i>Firm Size</i>			
		2012	2013	2014	2015
1	ADES	8.678189	8.701157	8.762517	8.825897
2	AISA	9.438957	9.608177	9.710961	9.778939
3	AMFG	9.455957	9.507381	9.564925	9.564191
4	APLI	8.536151	8.449558	8.468467	8.416086
5	ARNA	9.046754	9.151566	9.206761	9.111238
6	ASII	11.27428	11.28753	11.30471	11.26528
7	AUTO	9.917898	10.02946	10.08833	10.06907
8	BTON	8.190348	8.055179	7.98231	7.830457
9	BUDI	9.360853	9.409756	9.358736	9.376359
10	CEKA	9.050581	9.403443	9.568421	9.542294
11	CPIN	10.3286	10.40931	10.46464	10.47868
12	DLTA	8.857303	8.938052	8.944114	8.844792
13	DVLA	9.036381	9.042057	9.042899	9.115976
14	EKAD	8.585503	8.621871	8.721459	8.725534
15	GGRM	10.69045	10.7438	10.81415	10.84736
16	HMSP	10.82364	10.87521	10.90682	10.94973
17	ICBP	10.33395	10.39958	10.47745	10.50162
18	IGAR	8.745423	8.808483	8.867976	8.830801
19	INAI	8.765411	8.806657	8.970097	9.141348
20	INDS	9.169377	9.231074	9.271139	9.219979
21	INTP	10.2378	10.27164	10.30095	10.25037
22	JPFA	10.25122	10.33066	10.38844	10.39834
23	KAEF	9.572202	9.638297	9.655237	9.686669
24	KBLI	9.356637	9.41033	9.37732	9.425214
25	KBLM	9.008684	9.014011	8.96357	8.985745
26	KLBF	10.1347	10.20418	10.23976	10.25255
27	LION	8.523645	8.523323	8.577058	8.59023
28	LMSH	8.348459	5.408596	8.396325	8.242042
29	MERK	8.968425	9.076987	8.936115	8.992751
30	MLBI	8.928888	9.551693	9.475453	9.430771
31	NIPS	8.846782	8.959549	8.373514	8.994697
32	PICO	8.77325	8.835341	8.841567	8.84467
33	PRAS	8.491675	8.499927	8.649008	8.67177
34	PYFA	8.247313	8.284556	8.346944	8.338145
35	ROTI	9.075848	9.177687	9.274219	9.33736
36	SCCO	9.549357	9.574152	9.568585	9.548154
37	SMCB	9.954777	9.986156	10.02238	9.965626

Firm Size 2012 – 2015 (Lanjutan)

NO	KODE	<i>Firm Size</i>			
		2012	2013	2014	2015
38	SMGR	10.29222	10.38919	10.43116	10.43053
39	SMSM	9.335226	9.375295	9.420428	9.447611
40	SRSN	8.584496	8.593635	8.674709	8.725563
41	TCID	9.267442	9.307046	9.363274	9.36453
42	TOTO	9.197766	9.233328	9.312522	9.357682
43	TRST	9.289846	9.308169	9.399308	9.390467
44	ULTJ	9.448683	9.539105	9.464949	9.642853
45	UNIT	7.946776	8.008115	8.010504	8.072838
46	UNVR	10.43621	10.48795	10.53796	10.5621



LAMPIRAN 3

Free Cash Flow 2012 – 2015

NO	KODE	<i>Free Cash Flow</i>			
		2012	2013	2014	2015
1	ADES	0.133875105	0.08932037	0.031158825	-0.096348
2	AISA	-0.19063517	-0.06418887	-0.234003532	0.0146206
3	AMFG	0.088828444	-0.06675269	0.021212789	0.0464694
4	APLI	-0.00253801	0.01054731	0.058012192	0.1463281
5	ARNA	0.100255893	0.07758585	0.108133338	0.0723456
6	ASII	-0.02251007	0.09109601	0.053629003	0.0567849
7	AUTO	0.096133688	-0.14341696	0.125244786	-0.223987
8	BTON	-0.08239892	0.0014087	-0.003425404	0.1187959
9	BUDI	0.033476078	0.05900226	-0.015449042	-0.018646
10	CEKA	0.300092785	-0.23299835	0.054367241	0.0262782
11	CPIN	0.003489052	-0.03828479	0.015227702	-0.014299
12	DLTA	0.246856142	0.21585329	0.191370734	0.1060116
13	DVLA	0.054606928	-0.04023923	3.485767223	-0.673516
14	EKAD	-0.00822136	0.01590649	-0.003564287	0.0661818
15	GGRM	0.051786267	-0.34114987	0.384587627	-2.80357
16	HMSP	0.260854823	0.37950812	0.387900233	-0.210204
17	ICBP	0.013077154	0.05190505	0.043935678	0.0753105
18	IGAR	0.243185376	0.10865231	-0.019439839	-0.018869
19	INAI	-0.19733908	16.5188383	0.082247087	-0.007246
20	INDS	1.501768497	-0.19928627	0.057989445	-0.026551
21	INTP	0.051334642	0.06559842	0.129258767	0.1842962
22	JPFA	-0.1484405	-0.12330383	0.447200411	0.0141809
23	KAEF	0.011706335	0.03188081	0.027313874	0.1033045
24	KBLI	-0.01056416	0.02400585	0.017810074	-0.02138
25	KBLM	0.029188421	0.03551592	0.033108636	0.0322607
26	KLBF	0.124248003	0.08579098	0.061137032	0.0617966
27	LION	0.013889924	0.05052886	0.035773415	0.0304762
28	LMSH	-1.39456329	0.00464082	0.048180046	0.1081604
29	MERK	0.331294479	0.11649243	0.190667582	0.354906
30	MLBI	0.358104058	0.28453922	0.588622134	0.1536928
31	NIPS	-0.00744644	0.03161852	-0.455894066	0.1296739
32	PICO	0.32516713	0.05293035	0.009057729	0.1341931
33	PRAS	-0.15540828	-0.06762668	-0.167064763	-0.076145
34	PYFA	-0.04485326	-0.04573933	0.061311132	0.5633477
35	ROTI	-0.15017068	-0.06488299	-0.182748093	-0.03121
36	SCCO	0.038048953	0.03119252	0.055429581	0.0481069
37	SMCB	0.027625552	0.03525944	-0.048763177	0.037194

Free Cash Flow 2012 – 2015 (Lanjutan)

NO	KODE	<i>Free Cash Flow</i>			
		2012	2013	2014	2015
38	SMGR	0.0432497	-0.127677	0.2679495	0.2276565
39	SMSM	0.1996675	0.1094008	0.2323447	0.0140056
40	SRSN	0.0259064	-0.057295	0.0141711	0.0146427
41	TCID	0.0584968	0.0435805	0.0396203	0.0309411
42	TOTO	0.1136527	-0.132459	0.0335512	0.0138044
43	TRST	0.0384925	-0.190684	0.0021876	-0.029545
44	ULTJ	0.0608507	-5.004574	4.8405682	-0.0076
45	UNIT	0.0300796	0.0465087	0.0533233	0.0656698
46	UNVR	0.8398585	-0.012871	0.3282184	0.3799254



LAMPIRAN 4

Likuiditas 2012 – 2015

NO	KODE	Likuiditas			
		2012	2013	2014	2015
1	ADES	1.1852794	1.029771	0.9340153	0.8883901
2	AISA	0.9235191	1.017572	1.8326614	1.0523822
3	AMFG	2.3128092	2.7239071	3.8134985	2.8578548
4	APLI	0.9889057	1.3535253	1.7496606	0.7413352
5	ARNA	0.9786327	1.119233	1.4232467	0.8523272
6	ASII	1.1169478	1.0390784	1.0915632	1.1387949
7	AUTO	0.7180153	1.2367656	0.8863573	0.6059244
8	BTON	2.9686369	3.1712235	4.6896313	3.9349839
9	BUDI	0.8000706	0.8473502	0.760271	0.7525144
10	CEKA	0.4564864	0.9276826	0.8033191	1.0146418
11	CPIN	1.7597719	2.0541746	1.2706799	1.149978
12	DLTA	4.380171	3.6533835	3.4826074	5.1335044
13	DVLA	3.6174037	3.2825508	0.5648091	2.852438
14	EKAD	1.3195576	1.2166309	1.0554159	2.1279431
15	GGRM	0.2703877	0.2171279	0.1594942	0.2209392
16	HMSP	0.4587677	0.3229413	0.24602	2.3654061
17	ICBP	2.2656249	1.7998177	1.7333181	1.9017012
18	IGAR	2.9423663	2.0860995	2.4894719	3.160361
19	INAI	0.9267062	0.6029954	0.5290169	0.7106094
20	INDS	0.9121525	2.4949504	1.4848962	1.0204063
21	INTP	5.419754	5.6104499	4.423114	4.320598
22	JPFA	0.7932561	0.9806605	0.72726	0.7004316
23	KAEF	1.8157292	1.5677107	1.5828328	1.248222
24	KBLI	1.8426483	1.7219602	2.2895272	1.9763695
25	KBLM	0.5854921	0.680186	0.7740429	0.6559895
26	KLBF	2.2870511	1.6828909	2.1083108	2.428416
27	LION	6.9647947	4.6624946	2.5326357	2.7001677
28	LMSH	2.6943487	2.8231693	3.9658024	6.0475066
29	MERK	1.8885882	2.2928094	3.1706529	2.4355585
30	MLBI	0.4469759	0.7534303	0.3712089	0.4761209
31	NIPS	0.662636	0.6715201	1.2828094	0.6792809
32	PICO	0.5129028	0.5703098	0.7722344	0.7252197
33	PRAS	0.436374	0.5532017	0.638943	0.5673443
34	PYFA	1.5320626	0.8016052	0.9546781	1.0013253
35	ROTI	1.0090238	1.0223609	1.2337774	1.9443858

Likuiditas 2012 – 2015 (Lanjutan)

NO	KODE	Likuiditas			
		2012	2013	2014	2015
36	SCCO	1.198485	1.1071865	1.2344	1.327542
37	SMCB	0.9632822	0.4508258	0.401622	0.512556
38	SMGR	1.2323605	1.3829235	1.6757803	1.2319285
39	SMSM	1.1191003	1.3580393	1.3071963	1.4129544
40	SRSN	1.137868	1.1358572	1.3100069	1.0703342
41	TCID	5.1051803	1.9485821	0.9347919	3.2742953
42	TOTO	0.5057059	1.4699282	1.253543	1.3295872
43	TRST	0.7112507	0.6081719	0.7039478	0.6393626
44	ULTJ	1.4544953	1.6259752	1.8895162	2.4300087
45	UNIT	0.3239938	0.1961957	0.2114105	0.3577372
46	UNVR	0.3946529	0.3722204	0.4524825	0.4271137



LAMPIRAN 5

Asimetri Informasi 2012 – 2015

NO	KODE	Asimetri Informasi			
		2012	2013	2014	2015
1	ADES	4.415108	1.889263	0.462853	0.577643
2	AISA	3.893721	1.381766	0.865222	1.132841
3	AMFG	0.31122	0.27241	2.558463	0.206395
4	APLI	0.346687	0.282956	0.177694	0.282155
5	ARNA	4.265994	5.21961	0.948221	2.846771
6	ASII	1.909414	1.706795	1.922561	1.526682
7	AUTO	0.61312	0.271793	0.435792	302.7359
8	BTON	0.330954	0.247785	0.165134	0.186926
9	BUDI	0.671985	0.65492	0.632275	0.663708
10	CEKA	0.602213	0.531056	0.583615	0.56938
11	CPIN	3.276958	2.569205	2.429827	1.114689
12	DLTA	0.710574	0.438829	0.622487	0.183238
13	DVLA	0.227163	0.249864	0.881655	0.29784
14	EKAD	2.704028	0.399559	0.834508	0.479174
15	GGRM	1.501065	1.415376	0.934291	1.119298
16	HMSP	1.841271	0.678447	0.772934	1.09967
17	ICBP	1.56269	0.884865	1.774167	1.796915
18	IGAR	0.773194	0.284654	0.321688	0.307234
19	INAI	0.792612	0.835852	1.019234	0.831075
20	INDS	5.366568	0.47234	0.758809	0.310934
21	INTP	4.319403	0.689645	1.763899	1.578171
22	JPFA	0.914425	0.685025	0.844778	1.223702
23	KAEF	4.2954	0.618557	1.061905	0.980095
24	KBLI	0.365939	0.339503	0.35088	0.33955
25	KBLM	0.634167	0.587977	0.551839	0.546961
26	KLBF	13.63234	6.339126	9.397249	4.594608
27	LION	0.178243	0.226215	0.26791	0.290422
28	LMSH	0.282172	0.276854	0.175887	0.202933
29	MERK	0.40161	0.400644	0.249663	0.495336
30	MLBI	0.819854	1.792564	0.77106	0.638671
31	NIPS	0.66617	2.380925	4.438042	0.652841
32	PICO	0.665796	0.654081	0.631479	0.592159
33	PRAS	0.525779	0.491242	0.467219	0.529619
34	PYFA	0.504227	0.511213	0.607394	0.66252
35	ROTI	1.388767	1.318476	1.014029	0.821045
36	SCCO	0.626867	0.599661	0.508458	0.488224
37	SMCB	1.678502	0.690979	0.843297	0.52524

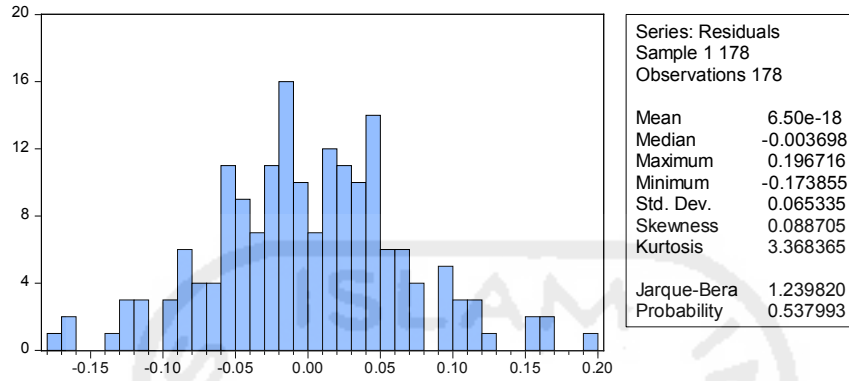
Asimetri Informasi 2012 – 2015 (Lanjutan)

NO	KODE	Asimetri Informasi			
		2012	2013	2014	2015
38	SMGR	3.863267	3.032043	1.732861	2.15243
39	SMSM	65.83989	50.00917	29.01169	32.51619
40	SRSN	0.695284	0.252938	0.312003	0.407611
41	TCID	0.15239	0.225493	1.472458	0.184298
42	TOTO	2.260676	0.626756	0.485544	1.372321
43	TRST	14.45743	3.726396	4.623907	0.418955
44	ULTJ	0.521719	0.759428	0.224016	0.223339
45	UNIT	0.370315	0.475883	0.45458	0.474107
46	UNVR	5.420818	4.783385	4.773863	6.412959



LAMPIRAN 6

Output Uji Normalitas



LAMPIRAN 7

Output Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.613897	Prob. F(2,171)	0.2021
Obs*R-squared	3.297680	Prob. Chi-Square(2)	0.1923



LAMPIRAN 8

Output Uji Multikolinearitas

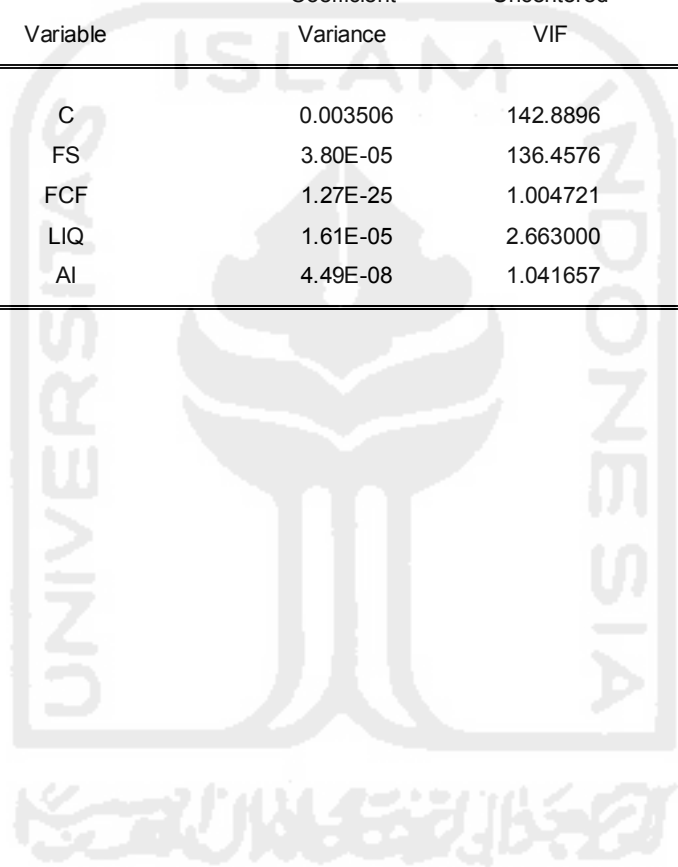
Variance Inflation Factors

Date: 01/17/17 Time: 09:45

Sample: 1 178

Included observations: 178

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.003506	142.8896	NA
FS	3.80E-05	136.4576	1.040923
FCF	1.27E-25	1.004721	1.004563
LIQ	1.61E-05	2.663000	1.039681
AI	4.49E-08	1.041657	1.011587



LAMPIRAN 9

Output Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.660195	Prob. F(14,163)	0.8102
Obs*R-squared	9.551665	Prob. Chi-Square(14)	0.7942
Scaled explained SS	10.68439	Prob. Chi-Square(14)	0.7106

