

DATA SAMPEL
PERUSAHAAN MANUFAKTUR TERDAFTAR DI BEI
TAHUN 2015 - 2018

NO	EMITEN	TH	Y	X1	X2	X3	X4
1	INTP						
		2015	3.6103	3.9653	0.0166	1.9139	1.1403
		2016	1.8803	1.8803	0.1331	12.8366	0.3946
		2017	3.1916	2.8645	0.1754	7.5736	1.8382
		2018	2.9248	2.6085	0.1967	4.9348	2.2480
2	SMBR						
		2015	0.9706	0.9735	0.1083	12.0087	0.0551
		2016	8.7950	6.5681	0.3999	8.3022	0.0812
		2017	1.8304	1.5601	0.4827	4.2969	0.1049
		2018	1.7984	1.5008	0.5943	2.1900	0.1177
3	SMGR						
		2015	2.4642	2.0531	0.3904	16.4917	0.0001
		2016	1.7800	1.5392	0.4465	14.8328	0.0001
		2017	1.9292	1.5776	0.6086	6.7119	0.1492
		2018	2.0837	1.6935	0.5627	1.2562	0.3303
4	WTON						
		2015	3.1767	2.1056	0.9687	7.5896	0.5737
		2016	2.8871	2.0080	0.8721	11.3058	0.1854
		2017	1.5858	1.2278	1.5721	12.3896	0.2400
		2018	1.0447	1.0158	1.8315	15.5138	0.2078
5	WSBP						
		2015	2.1585	6.6998	2.2554	25.1250	0.0000
		2016	1.9756	1.5261	0.8546	8.5723	0.5000
		2017	1.2394	1.1174	1.0391	13.6720	0.7500
		2018	1.2575	1.1333	0.9312	13.9994	0.0000
6	AMFG						
		2015	0.8385	0.8718	0.2596	10.0685	0.1017
		2016	0.8079	0.8744	0.5294	7.2360	0.1333
		2017	0.4867	0.7094	0.7661	1.0868	0.9002
		2018	0.4803	0.7783	1.3446	0.1834	1.9739
7	ARNA						
		2015	4.1026	2.9402	0.5991	7.9588	1.2371
		2016	4.0266	2.8594	0.6277	9.6379	0.4016

		2017	2.4391	1.9251	0.5556	11.8694	0.3004
		2018	2.8118	2.2407	0.5073	14.4272	0.5568
8	TOTO						
		2015	4.8087	3.3287	0.6350	19.1236	0.1809
		2016	3.3726	2.4006	0.6940	11.0616	0.4286
		2017	2.4859	1.8904	0.6687	16.4681	0.2960
		2018	1.8613	1.5736	0.5015	17.9682	0.2968
9	INAI						
		2015	0.5350	0.9162	4.5469	11.9321	0.3875
		2016	0.7919	0.9599	4.1897	13.7793	0.4010
		2017	0.4317	0.8701	3.3760	13.9333	0.4508
		2018	0.4274	0.8758	3.6093	13.3153	0.4698
10	ISSP						
		2015	0.5291	0.7793	1.1337	6.2268	0.0904
		2016	0.5705	0.8120	1.2842	3.8912	0.3436
		2017	0.2909	0.6787	1.2068	0.3039	1.2286
		2018	0.2070	0.6440	1.2275	1.6718	0.0000
11	JKSW						
		2015	-0.0232	2.6990	-1.6022	5.2429	0.0000
		2016	-0.0255	2.6582	-1.6184	0.6554	0.0000
		2017	-0.0326	2.8245	-1.5658	0.8806	0.0000
		2018	-0.0179	3.6397	-13.8561	9.8285	0.0000
12	LION						
		2015	1.2014	1.1432	0.4064	10.1229	0.4521
		2016	1.1606	1.1102	0.4573	8.9981	0.4913
		2017	0.8798	0.9202	0.5077	2.0524	2.2414
		2018	0.7444	0.8255	0.4651	3.0893	0.5315
13	LMSH						
		2015	0.4909	0.5721	0.1898	1.7293	0.4937
		2016	0.4828	0.6274	0.3879	5.3299	0.0768
		2017	0.4740	0.5769	0.2433	10.0038	0.0740
		2018	0.4196	0.5188	0.2060	2.1755	0.3326
14	PICO						
		2015	0.2944	0.7122	1.4517	6.0607	0.0000
		2016	0.4746	0.7813	1.4020	5.1735	0.0000
		2017	0.5853	0.8390	1.5752	6.0155	0.1500
		2018	0.4743	0.8154	1.8473	5.2512	0.0000
15	TBMS						
		2015	5.0768	1.6769	5.0228	10.0162	0.0000
		2016	10.2201	3.0553	3.4860	24.9775	0.0000
		2017	9.0533	2.7843	3.5134	20.7671	0.0000

		2018	7.7073	2.5067	3.4516	14.8675	0.0000
16	CPIN						
		2015	3.3343	2.1979	0.9486	13.5780	0.0000
		2016	3.5791	2.5085	0.7097	15.9057	0.0000
		2017	2.9748	2.2646	0.5616	15.9125	0.0000
		2018	2.1987	1.8408	0.4257	23.4719	0.0000
17	JPFA						
		2015	1.1080	1.0384	1.8086	8.5845	0.0000
		2016	1.7713	1.3755	1.0539	23.1689	0.0000
		2017	1.7125	1.3092	1.3043	12.0422	0.0000
		2018	2.4017	1.6215	1.2554	22.0582	0.0000
18	AGII						
		2015	0.0005	0.6540	1.7930	2.7996	0.0000
		2016	0.9775	0.9894	1.0855	2.3285	0.0000
		2017	0.5525	0.7653	0.8849	2.9064	0.0000
		2018	0.6625	0.8402	1.1119	3.6335	0.0000
19	BRPT						
		2015	0.7587	0.8719	0.8840	0.4249	0.5283
		2016	7.0600	4.4145	0.7748	19.3180	0.0782
		2017	1.1806	1.0702	1.5717	14.0323	0.2212
		2018	1.2348	1.0901	1.6064	8.9586	0.0712
20	DPNS						
		2015	0.5311	0.5878	0.1375	4.0859	0.5038
		2016	0.5031	0.5583	0.1248	3.8020	0.1654
		2017	0.4327	0.5075	0.1518	2.2265	0.3332
		2018	0.3768	0.4628	0.1602	0.8190	0.4368
21	EKAD						
		2015	0.9573	0.9680	0.3347	16.1118	0.1337
		2016	0.6964	0.7441	0.1867	15.3184	0.0771
		2017	0.7327	0.7776	0.2021	11.4957	0.1467
		2018	0.8245	0.8510	0.1776	10.2190	0.1699
22	INCI						
		2015	0.3584	0.4171	0.1006	11.0097	0.0000
		2016	0.2281	0.3041	0.1092	4.1136	0.1812
		2017	0.2347	0.3239	0.1319	6.1682	0.0000
		2018	0.3005	0.4281	0.2232	5.2119	0.0659
23	MDKI						
		2015	2.1037	1.4820	1.2899	4.0259	0.0000
		2016	1.1452	1.1065	0.3636	35.9578	0.0000
		2017	0.3654	0.4422	0.1377	6.1772	0.7856
		2018	0.4546	0.5039	0.0994	0.5631	6.5619

24	SRSN						
		2015	0.8851	0.9319	0.6879	4.5592	0.0000
		2016	0.7487	0.8591	0.7837	2.7499	0.0000
		2017	0.7244	0.8246	0.5709	4.2595	0.0000
		2018	0.7938	0.8565	0.4374	8.1072	0.0000
25	TPIA						
		2015	12.7684	6.6040	1.1000	2.9606	0.1714
		2016	59.4532	3.2341	0.8651	26.2883	0.0350
		2017	11.8178	7.0432	0.7901	19.1245	0.1032
		2018	11.0025	6.5791	0.7929	10.2999	0.2859
26	AKPI						
		2015	0.5372	0.8222	1.6031	2.4960	0.1772
		2016	0.5464	0.8058	1.3356	4.6779	0.0949
		2017	0.4376	0.7936	1.4368	1.1944	0.3120
		2018	0.3858	0.7495	1.4885	0.9763	0.0000
27	IGAR						
		2015	0.7014	0.7586	0.2367	16.5611	0.0000
		2016	1.3526	1.2999	0.1760	18.5434	0.0701
		2017	0.8315	0.8549	0.1608	16.3768	0.0537
		2018	0.7690	0.8044	0.1807	9.2506	0.0871
28	IMPC						
		2015	4.0760	2.7033	0.5273	11.8298	0.3083
		2016	4.0421	2.6382	0.8570	10.2659	0.2384
		2017	4.0871	2.7342	0.7802	7.0832	0.2420
		2018	3.3109	2.3379	0.7273	7.6900	0.0467
29	TALF						
		2015	1.5459	1.4403	0.2399	9.6281	0.1606
		2016	0.7560	0.7919	0.1726	4.0082	0.1347
		2017	0.7419	0.7854	0.2024	2.8017	0.1892
		2018	0.7032	0.7563	0.2180	5.4401	0.0923
30	TRST						
		2015	0.4448	0.6764	0.7156	1.2936	0.5546
		2016	0.4359	0.6688	0.7029	1.7489	0.4154
		2017	0.5316	0.7224	0.6871	1.9336	0.3675
		2018	0.5020	0.7400	0.9151	2.8245	0.0000
31	ALDO						
		2015	2.3650	1.6375	1.1413	14.0872	0.0000
		2016	1.6427	1.3147	1.0426	12.5590	0.0000
		2017	1.4384	1.2017	1.1737	12.6558	0.0000
		2018	1.2151	1.1110	0.9372	15.6509	0.0207
32	INKP						

		2015	1.9918	1.3696	1.6832	8.4918	0.6141
		2016	1.8532	1.3497	1.4398	7.1915	0.6747
		2017	1.6238	1.2629	1.3726	12.8442	0.3971
		2018	1.3853	1.1661	1.3203	15.5959	0.9301
33	KDSI						
		2015	0.2041	0.7438	2.1064	3.0272	0.0000
		2016	0.3377	0.7566	1.7211	11.2266	0.0000
		2017	0.4588	0.8022	1.7357	14.2038	0.0000
		2018	0.7295	0.8921	1.5063	13.8267	0.0000
34	TKIM						
		2015	1.3830	1.1365	1.8070	0.1519	1.8388
		2016	2.0811	1.4066	1.6586	0.8167	1.7379
		2017	9.1097	4.1342	1.5875	3.2077	4.1862
		2018	3.1317	1.3629	1.4006	1.9892	3.8012
35	INCF						
		2015	4.9825	2.2696	2.1368	3.6685	0.0000
		2016	4.9958	2.2797	2.1225	4.2086	0.0000
		2017	1.9365	1.2303	3.0667	2.6674	0.0000
		2018	2.6520	1.4625	2.5718	2.9862	0.0000
36	AMIN						
		2015	0.5324	0.7019	0.2667	7.0092	1.0000
		2016	1.2056	1.1325	0.4118	13.1394	0.2679
		2017	1.8031	1.5143	0.7461	16.3123	0.2211
		2018	1.8962	1.7783	0.8102	13.2713	0.2671
37	ASII						
		2015	1.9197	0.9902	0.9397	0.0123	0.0010
		2016	2.3945	1.2798	0.8716	5.1463	2.6808
		2017	2.1470	1.1363	0.8902	1.4773	0.2941
		2018	1.9097	0.9665	0.9770	0.0157	0.3617
38	AUTO						
		2015	0.7603	0.8304	0.4136	3.1814	0.4028
		2016	0.9377	0.9551	0.3868	4.5880	8.8949
		2017	0.9228	0.9437	0.3721	5.0913	0.3080
		2018	0.6290	0.7370	0.4107	0.0605	0.0326
39	BOLT						
		2015	3.6827	3.2210	0.2079	12.8437	1.3309
		2016	2.3169	2.1431	0.1520	13.3219	0.5403
		2017	3.1546	2.3062	0.6496	13.4972	0.6692
		2018	3.1280	2.1967	0.7782	10.2621	0.9903
40	BRAM						
		2015	11.5124	0.7590	0.5953	0.0069	3.5789

		2016	15.1900	1.0478	0.4972	11.2770	2.5225
		2017	34.2057	2.4673	0.4027	11.3180	2.7475
		2018	33.6946	2.5307	0.3451	8.7933	4.6447
41	INDS						
		2015	0.1197	0.3385	0.3308	0.1008	18.6645
		2016	0.2570	0.3798	0.1979	2.3963	0.0000
		2017	0.3855	0.4587	0.1351	5.2983	0.2887
		2018	0.6640	0.7030	0.1313	5.0444	0.5929
42	SMSM						
		2015	1.9032	1.2698	0.5415	0.0320	0.0780
		2016	3.5717	2.5329	0.4270	0.0318	0.1433
		2017	3.9532	3.2097	0.3365	3.0379	0.1555
		2018	3.7494	3.1105	0.3027	0.0000	0.0000
43	INDR						
		2015	1.6753	1.2491	1.7114	3.4053	0.0000
		2016	1.7709	1.2725	1.8285	0.4867	0.0000
		2017	2.8114	1.6533	1.7729	0.6236	0.0000
		2018	1.1095	5.3771	1.3062	0.0178	0.0000
44	RICY						
		2015	0.2550	0.7513	1.9949	3.3658	0.1906
		2016	0.2396	0.7566	2.1241	3.4021	0.1372
		2017	0.2237	0.7565	2.1877	3.8485	0.1163
		2018	0.2365	0.7794	2.4605	4.1537	0.1042
45	SRIL						
		2015	2.6135	9.8797	1.8306	2.0114	1.7970
		2016	1.2915	5.1653	1.8606	1.7929	9.3958
		2017	1.7577	7.1444	1.6979	1.5387	8.1985
		2018	1.4184	2.5830	0.1643	0.0016	1.9350
46	STAR						
		2015	0.4901	0.6575	0.4888	0.0627	0.0000
		2016	0.5485	0.6795	0.4085	0.0944	0.0000
		2017	0.5483	0.6397	0.2538	0.1213	0.0000
		2018	0.5471	0.6387	0.2536	0.0353	0.0000
47	TRIS						
		2015	0.9284	0.9582	0.7104	1.3080	0.2248
		2016	1.0135	1.0073	0.8455	7.2738	0.3317
		2017	0.9058	0.9384	0.5298	3.9859	0.3688
		2018	0.7587	0.8642	0.7770	5.5204	0.2662
48	BATA						
		2015	7.9589	5.4765	0.4534	2.3670	0.0647
		2016	1.8433	1.5838	0.4444	7.5799	0.5609

		2017	1.2791	1.1890	0.4771	9.2618	0.1345
		2018	1.2249	1.1633	0.3770	1.0670	0.1666
49	JECC						
		2015	5.5504	1.1500	2.6939	0.6702	3.6808
		2016	1.1251	1.3331	2.3746	2.8155	0.2115
		2017	0.9668	1.2742	2.5223	1.5229	0.3628
		2018	0.8686	0.9615	2.4167	1.4515	0.6839
50	KBLI						
		2015	0.4642	0.6453	0.5105	1.1230	0.1389
		2016	0.8370	0.8849	0.4163	2.5303	0.0839
		2017	0.9554	0.9736	0.6867	2.0091	0.1116
		2018	0.5959	0.7470	0.5977	1.1603	0.1360
51	KBLM						
		2015	0.4987	0.7729	1.2072	4.3040	0.2633
		2016	0.8383	0.9189	0.9931	6.6255	0.2636
		2017	0.3991	0.6150	0.5607	5.5589	0.1273
		2018	0.3409	0.5830	0.5805	4.9515	0.2754
52	VOKS						
		2015	1.5981	1.1984	2.0143	0.0544	0.0000
		2016	1.8199	1.3288	1.4934	2.3922	0.0000
		2017	1.5926	1.2286	1.5920	2.0415	0.0001
		2018	1.3512	1.1304	1.6938	1.1431	0.0000
53	PTSN						
		2015	2.7799	2.1478	0.2945	0.2214	0.0000
		2016	2.1133	1.8481	0.3127	2.3944	0.0000
		2017	2.1735	1.8824	0.3300	0.9745	0.0000
		2018	1.6862	4.8418	3.1288	1.7229	0.0000
54	CEKA						
		2015	0.6276	0.8396	1.3220	16.6511	0.0000
		2016	0.9046	0.9406	0.6060	28.1216	0.0000
		2017	8.5589	5.9015	0.5422	11.8954	0.8308
		2018	0.8377	0.8644	0.1969	9.4865	0.0000
55	DLTA						
		2015	4.9003	4.1915	0.2221	22.6036	0.8169
		2016	3.9544	3.4970	0.1832	25.1398	0.3773
		2017	3.2106	2.8872	0.1714	24.4419	0.5142
		2018	3.4292	3.0475	0.1864	26.3308	0.6142
56	ICBP						
		2015	4.7948	3.3413	0.6208	17.8383	0.4428
		2016	5.4052	3.8199	0.5622	19.6278	0.4111
		2017	5.1211	3.6489	0.5557	17.4332	0.5069

		2018	5.3669	3.8853	0.5135	20.5168	0.4055
57	INDF						
		2015	1.0537	1.0252	1.1296	8.6024	0.5207
		2016	1.5836	1.3121	0.8701	11.9862	0.2801
		2017	1.4214	1.2245	0.8768	10.8216	0.4048
		2018	1.3105	1.6771	0.9340	9.9402	0.4194
58	MLBI						
		2015	2.2541	8.8592	1.7409	6.4830	2.7772
		2016	0.0302	1.1521	1.7723	1.1968	3.5026
		2017	2.7057	2.1479	1.3571	1.2415	2.8062
		2018	2.8874	1.2667	1.4749	1.0491	3.9761
59	MYOR						
		2015	5.2513	2.9469	1.1836	24.0686	0.1145
		2016	5.8705	3.3614	1.0626	22.1647	0.1932
		2017	4.8643	2.9053	1.0282	22.1767	0.2879
		2018	4.1877	2.5480	1.0593	20.6078	0.3429
60	ROTI						
		2015	5.3875	2.9268	1.2770	22.7624	0.0000
		2016	5.6135	3.2798	1.0237	19.3919	0.1919
		2017	2.7970	2.1114	0.6168	4.8000	0.0000
		2018	2.5451	2.0257	0.5063	4.3598	0.2831
61	SKBM						
		2015	2.5721	1.7076	1.2218	11.6687	0.2799
		2016	1.6270	1.2306	1.7190	6.1200	0.0000
		2017	1.2061	1.1299	0.5862	2.5293	0.0000
		2018	1.1528	1.0898	0.7023	1.5332	0.0000
62	SKLT						
		2015	1.6809	1.2745	1.4803	13.1980	0.1721
		2016	0.7184	0.8532	0.9187	6.9715	0.2007
		2017	0.6917	0.8510	1.0687	7.4685	0.1353
		2018	0.6271	0.8307	1.2029	9.4194	0.1362
63	ULTJ						
		2015	4.0732	3.4286	0.2654	18.6988	0.0000
		2016	3.7830	3.2907	0.2149	20.3433	0.0115
		2017	0.3564	3.8899	0.2330	17.1141	0.1045
		2018	3.2665	3.8065	0.1635	14.6935	0.1647
64	GGRM						
		2015	2.7843	2.0679	0.6708	16.9776	0.2385
		2016	3.1076	2.9524	0.5911	16.8654	0.7497
		2017	3.8219	3.4146	0.5825	18.3830	0.6451
		2018	3.5650	3.3280	0.5310	17.2668	0.6419

65	HSMP						
		2015	68.7386	0.7367	0.1872	32.3691	0.4120
		2016	16.0990	1.3139	0.2438	37.3437	0.8110
		2017	16.1283	1.2962	0.2647	37.1428	0.9889
		2018	12.2048	9.5013	0.3180	38.2893	0.9218
66	DVLA						
		2015	1.4956	1.3506	0.4137	11.0829	0.3103
		2016	1.8207	1.5786	0.4185	14.0873	0.2568
		2017	1.9665	2.3371	0.4699	14.5346	0.2407
		2018	1.8103	1.2915	0.4020	16.7173	0.2058
67	KAEF						
		2015	4.6610	3.1920	0.6702	12.9123	0.1767
		2016	13.3395	7.0765	1.0307	11.9573	0.1832
		2017	11.7781	5.5483	1.3697	12.8943	0.1612
		2018	9.0272	3.8480	1.8186	11.9707	0.2441
68	KLBF						
		2015	5.6568	4.7190	0.2522	18.8119	0.4328
		2016	5.6977	4.8455	0.2216	18.8616	0.3788
		2017	5.7017	4.9314	0.1959	17.6569	0.4204
		2018	4.6585	4.0836	0.1864	16.3277	0.4693
69	SIDO						
		2015	3.1751	3.0213	0.0761	16.8369	0.8229
		2016	2.8283	2.6877	0.0833	17.4237	0.7669
		2017	2.8230	1.0017	0.0906	18.4331	0.7249
		2018	0.0043	4.7743	0.1499	22.8707	0.0000
70	TSPC						
		2015	1.8157	1.5629	0.4490	12.2020	0.5442
		2016	1.9125	1.6422	0.4208	11.7683	0.4125
		2017	1.5939	1.4059	0.4630	10.9669	0.4037
		2018	1.1513	1.1045	0.4486	9.9465	0.3331
71	KINO						
		2015	3.0877	2.1550	0.8075	1.4802	0.0000
		2016	2.2174	1.7235	0.6826	9.2778	0.2919
		2017	1.4736	1.3007	0.5753	5.3376	0.0000
		2018	1.8291	1.5047	0.6426	6.8643	0.2569
72	TCID						
		2015	1.9346	1.7698	0.2141	3.1750	0.1440
		2016	1.4095	1.3342	0.2254	9.0883	0.5087
		2017	1.2876	1.2263	0.2709	9.6391	0.4602
		2018	1.2130	1.1719	0.2396	8.7733	0.4764
73	UNVR						

		2015	0.5848	1.8640	2.2585	1.2122	0.5528
		2016	0.0629	1.0174	2.5597	1.3585	0.4477
		2017	0.0824	2.3286	2.6546	1.3540	0.5501
		2018	0.0457	1.8551	1.5762	1.2021	0.3434
74	CINT						
		2015	1.0728	1.0599	0.2150	9.3559	0.2035
		2016	0.9680	0.9739	0.2233	6.3166	0.3880
		2017	0.8737	0.8987	0.2467	7.7558	0.1686
		2018	0.7307	0.7870	0.2642	3.4872	0.4427

Sumber : Laporan Keuangan tahun 2015-2018 (diolah)