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# LAMPIRAN

## Lampiran 1

**PERUSAHAAN YANG MASUK DALAM SAMPEL PENELITIAN**

No.	Kode Perusahaan	Nama Perusahaan
1.	AALI	Astra Agro Lestari Tbk
2.	ADES	Akasha Wira International Tbk
3.	BISI	BISI International Tbk
4.	BUDI	Budi Strach & Sweetener Tbk
5.	CEKA	Wilmar Cahaya Indonesia Tbk
6.	CPIN	Charoen Pokphand Indonesia Tbk
7.	DLTA	Delta Djakarta Tbk
8.	DSNG	Dharma Satya Nusantara Tbk
9.	EPMT	Enseval Putera Megatrading Tbk
10.	GGRM	Gudang Garam Tbk
11.	HMSP	H.M. Sampoerna Tbk
12.	ICBP	Indofood CBP Sukses Makmur Tbk
13.	INDF	Indofood Sukses Makmur Tbk
14.	KINO	Kino Indonesia Tbk
15.	MIDI	Midi Utama Indonesia Tbk
16.	MLBI	Multi Bintang Indonesia Tbk
17.	MYOR	Mayora Indah Tbk
18.	RANC	Supra Boga Lestari Tbk
19.	ROTI	Nippom Indosari Corpindo Tbk
20.	SDPC	Millennium Pharmacon International Tbk
21.	SKBM	Sekar Bumi Tbk
22.	SKLT	Sekar Laut Tbk
23.	SMAR	Smart Tbk
24.	SSMS	Sawit Sumbermas Sarana Tbk
25.	STTP	Siantar Top Tbk
26.	TBLA	Tunas Baru Lampung Tbk
27.	TGKA	Tigaraksa Satria Tbk
28.	ULTJ	Ultra Jaya Milk Industry & Trading Company, Tbk
29.	UNV	Unilever Indonesia Tbk
30.	WIIM	Wismilak Inti Makmur Tbk

## Lampiran 2

## Hasil Perhitungan Current Ratio Pada Perusahaan Sektor Barang Konsumen Primer Yang Terdaftar di Bursa Efek Indonesia Tahun 2017-2020

Tahun	Kode	Aktiva Lancar	Hutang Lancar	Current ratio
2017	AALI	4.480.448.000.000	2.309.417.000.000	1,94
	ADES	294.244.000.000	244.888.000.000	1,20
	BISI	2.041.770.000.000	362.250.000.000	5,64
	BUDI	1.027.489.000.000	1.019.986.000.000	1,01
	CEKA	988.479.957.549	444.383.077.820	2,22
	CPIN	11.730.468.000.000	5.059.552.000.000	2,32
	DLTA	1.206.576.189.000	139.684.908.000	8,64
	DSNG	1.837.566.000.000	1.724.895.000.000	1,07
	EPMT	6.119.205.791.156	2.184.784.157.262	2,80
	GGRM	43.764.490.000.000	22.611.042.000.000	1,94
	HMSP	34.180.353.000.000	6.482.969.000.000	5,27
	ICBP	16.579.331.000.000	6.827.588.000.000	2,43
	INDF	32.515.399.000.000	21.637.763.000.000	1,50
	KINO	1.795.404.979.854	1.085.566.305.465	1,65
	MIDI	1.970.840.000.000	2.732.215.000.000	0,72
	MLBI	1.076.845.000.000	1.304.114.000.000	0,83
	MYOR	10.674.199.571.313	4.473.628.322.956	2,39
	RANC	483.421.701.709	302.213.795.172	1,60
	ROTI	2.319.937.439.019	1.027.176.531.240	2,26
	SDPC	841.829.323.873	699.571.400.717	1,20
	SKBM	836.639.597.232	11.596.750.506	72,14
	SKLT	267.129.479.669	211.493.160.519	1,26
	SMAR	11.473.165.000.000	8.465.263.000.000	1,36
	SSMS	4.896.504.956.000	1.122.416.497.000	4,36
	STTP	947.986.050.367	358.963.437.494	2,64
	TBLA	4.878.222.000.000	4.637.980.000.000	1,05
	TGKA	2.736.455.324.822	1.533.875.068.654	1,78
ULTJ	3.439.990.000.000	820.625.000.000	4,19	
UNVR	7.941.635.000.000	12.532.304.000.000	0,63	
WIIM	861.172.306.233	160.790.695.868	5,36	
2018	AALI	4.500.628.000.000	3.076.530.000.000	1,46
	ADES	364.138.000.000	262.397.000.000	1,39
	BISI	2.168.084.000.000	395.388.000.000	5,48
	BUDI	1.472.140.000.000	1.467.508.000.000	1,00
	CEKA	809.166.450.672	158.255.592.250	5,11
	CPIN	14.097.959.000.000	4.732.868.000.000	2,98

	DLTA	1.384.227.944.000	192.299.843.000	7,20
	DSNG	2.397.920.000.000	2.321.028.000.000	1,03
	EPMT	6.960.395.955.329	2.442.855.705.213	2,85
	GGRM	45.284.719.000.000	22.003.567.000.000	2,06
	HMSP	37.831.483.000.000	8.793.999.000.000	4,30
	ICBP	14.121.568.000.000	7.235.398.000.000	1,95
	INDF	33.272.618.000.000	31.204.102.000.000	1,07
	KINO	1.975.979.249.304	1.314.561.901.651	1,50
	MIDI	2.174.526.000.000	2.959.873.000.000	0,73
	MLBI	1.228.961.000.000	1.578.919.000.000	0,78
	MYOR	12.647.858.727.872	4.764.510.387.113	2,65
	RANC	544.178.319.988	348.666.837.381	1,56
	ROTI	1.876.409.299.238	525.422.150.049	3,57
	SDPC	1.093.923.908.933	935.926.818.869	1,17
	SKBM	851.410.216.636	615.506.825.729	1,38
	SKLT	356.735.670.030	291.349.105.535	1,22
	SMAR	12.602.204.000.000	8.452.099.000.000	1,49
	SSMS	6.102.755.239.000	1.156.484.796.000	5,28
	STTP	1.250.806.822.918	676.673.564.908	1,85
	TBLA	6.203.335.000.000	3.300.644.000.000	1,88
	TGKA	3.293.438.978.537	1.928.698.918.596	1,71
	ULTJ	2.793.521.000.000	635.161.000.000	4,40
	UNVR	8.257.910.000.000	11.273.822.000.000	0,73
	WIIM	888.979.741.744	150.202.377.711	5,92
2019	AALI	4.472.011.000.000	1.566.765.000.000	2,85
	ADES	351.120.000.000	175.191.000.000	2,00
	BISI	2.319.972.000.000	560.436.000.000	4,14
	BUDI	1.141.009.000.000	1.133.685.000.000	1,01
	CEKA	1.067.652.078.121	222.440.530.626	4,80
	CPIN	12.995.504.000.000	5.120.390.000.000	2,54
	DLTA	1.292.805.083.000	160.587.363.000	8,05
	DSNG	1.932.531.000.000	2.361.728.000.000	0,82
	EPMT	7.120.602.478.197	2.463.953.517.223	2,89
	GGRM	52.081.133.000.000	25.258.727.000.000	2,06
	HMSP	41.697.015.000.000	12.727.676.000.000	3,28
	ICBP	16.624.925.000.000	6.556.359.000.000	2,54
	INDF	31.403.445.000.000	24.686.862.000.000	1,27
	KINO	2.335.039.563.811	1.733.135.623.684	1,35
	MIDI	2.255.382.000.000	2.898.464.000.000	0,78

	MLBI	1.162.802.000.000	1.588.693.000.000	0,73
	MYOR	12.776.102.781.513	3.714.359.539.201	3,44
	RANC	570.849.048.409	348.625.244.359	1,64
	ROTI	1.874.411.044.438	1.106.938.318.565	1,69
	SDPC	1.110.540.241.160	966.343.568.608	1,15
	SKBM	889.743.651.128	668.931.501.885	1,33
	SKLT	378.352.247.338	293.281.364.781	1,29
	SMAR	11.477.824.000.000	10.675.761.000.000	1,08
	SSMS	3.283.334.037.000	1.308.913.204.000	2,51
	STTP	1.165.406.301.686	408.490.550.651	2,85
	TBLA	6.203.335.000.000	3.300.644.000.000	1,88
	TGKA	2.761.095.717.618	1.281.093.781.950	2,16
	ULTJ	3.716.641.000.000	836.314.000.000	4,44
	UNVR	8.530.334.000.000	13.065.308.000.000	0,65
	WIIM	948.430.163.983	157.443.942.631	6,02
2020	AALI	5.937.890.000.000	1.792.506.000.000	3,31
	ADES	545.239.000.000	183.559.000.000	2,97
	BISI	2.247.228.000.000	385.631.000.000	5,83
	BUDI	1.241.540.000.000	1.085.439.000.000	1,14
	CEKA	1.266.586.465.994	271.641.005.590	4,66
	CPIN	13.531.817.000.000	5.356.453.000.000	2,53
	DLTA	1.103.831.856.000	147.207.676.000	7,50
	DSNG	2.613.109.000.000	2.293.012.000.000	1,14
	EPMT	7.540.695.065.075	2.533.986.369.290	2,98
	GGRM	49.537.929.000.000	17.009.992.000.000	2,91
	HMSP	41.091.638.000.000	16.743.834.000.000	2,45
	ICBP	20.716.223.000.000	9.176.164.000.000	2,26
	INDF	38.418.238.000.000	27.975.875.000.000	1,37
	KINO	2.562.184.889.015	2.146.338.161.363	1,19
	MIDI	2.205.519.000.000	3.395.618.000.000	0,65
	MLBI	1.189.261.000.000	1.338.441.000.000	0,89
	MYOR	12.838.729.162.094	3.475.323.711.943	3,69
	RANC	625.866.677.394	512.965.592.357	1,22
	ROTI	1.549.617.329.468	404.567.270.700	3,83
	SDPC	1.028.893.089.973	903.258.283.864	1,14
	SKBM	953.792.483.691	701.020.837.232	1,36
	SKLT	379.723.220.668	247.102.759.160	1,54
	SMAR	18.611.747.000.000	14.358.360.000.000	1,30
	SSMS	3.415.644.666.000	1.438.666.723.000	2,37

	STTP	1.505.872.822.478	626.131.203.549	2,41
	TBLA	8.027.179.000.000	5.385.025.000.000	1,49
	TGKA	3.067.116.650.845	1.406.291.340.510	2,18
	ULTJ	5.593.421.000.000	2.327.339.000.000	2,40
	UNVR	8.828.360.000.000	13.357.536.000.000	0,66
	WIIM	1.288.718.539.539	351.790.782.502	3,66



## Lampiran 3

Hasil Perhitungan Return On Assets Pada Perusahaan Sektor Barang Konsumen  
Primer Yang Terdaftar Di Bursa Efek Indonesia Tahun 2017-2020

Tahun	Kode	Laba Bersih	Total Assets	Return On Assets
2017	AALI	2.069.786.000.000	25.119.609.000.000	0,08
	ADES	38.242.000.000	840.236.000.000	0,05
	BISI	403.287.000.000	2.622.336.000.000	0,15
	BUDI	45.691.000.000	2.939.456.000.000	0,02
	CEKA	107.420.886.839	1.392.636.444.501	0,08
	CPIN	2.499.875.000.000	24.532.331.000.000	0,10
	DLTA	279.772.635.000	1.340.842.765.000	0,21
	DSNG	578.418.000.000	8.452.115.000.000	0,07
	EPMT	517.836.170.615	7.425.800.257.838	0,07
	GGRM	755.347.000.000	66.759.930.000.000	0,01
	HMSP	12.670.534.000.000	43.141.063.000.000	0,29
	ICBP	3.543.173.000.000	31.619.514.000.000	0,11
	INDF	5.145.063.000.000	87.939.488.000.000	0,06
	KINO	109.696.001.798	3.237.595.219.274	0,03
	MIDI	102.812.000.000	4.878.115.000.000	0,02
	MLBI	1.322.067.000.000	2.510.078.000.000	0,53
	MYOR	1.630.953.830.893	14.915.849.800.251	0,11
	RANC	37.685.584.998	804.020.324.861	0,05
	ROTI	135.364.021.139	4.559.573.709.411	0,03
	SDPC	14.180.345.525	938.005.256.482	0,02
	SKBM	25.880.464.791	1.623.027.475.045	0,02
	SKLT	22.970.715.348	36.284.210.210	0,63
	SMAR	1.183.328.000.000	27.356.355.000.000	0,04
	SSMS	810.930.103.000	9.773.852.468.000	0,08
	STTP	216.024.079.834	2.342.432.443.196	0,09
	TBLA	978.696.000.000	14.354.225.000.000	0,07
	TGKA	254.951.562.937	2.924.962.977.878	0,09
	ULTJ	718.402.000.000	5.175.896.000.000	0,14
UNVR	7.004.562.000.000	18.906.413.000.000	0,37	
WIIM	40.589.790.851	1.225.712.093.041	0,03	
2018	AALI	1.520.723.000.000	26.856.967.000.000	0,06
	ADES	52.958.000.000	881.275.000.000	0,06
	BISI	403.870.000.000	2.765.010.000.000	0,15
	BUDI	50.467.000.000	3.392.980.000.000	0,01
	CEKA	92.649.656.775	1.168.956.042.706	0,08

	CPIN	4.551.485.000.000	27.645.118.000.000	0,16
	DLTA	338.129.985.000	1.523.517.170.000	0,22
	DSNG	432.417.000.000	11.738.892.000.000	0,04
	EPMT	653.250.886.056	8.322.960.974.230	0,08
	GGRM	7.793.068.000.000	69.097.219.000.000	0,11
	HMSP	13.538.418.000.000	46.602.420.000.000	0,29
	ICBP	4.658.781.000.000	34.367.153.000.000	0,14
	INDF	4.961.851.000.000	96.537.796.000.000	0,05
	KINO	150.116.045.042	3.592.164.205.408	0,04
	MIDI	159.154.000.000	4.960.145.000.000	0,03
	MLBI	1.224.807.000.000	2.889.501.000.000	0,42
	MYOR	1.760.434.280.304	17.591.706.426.634	0,10
	RANC	49.966.984.744	904.003.739.438	0,06
	ROTI	127.171.436.363	4.393.810.380.883	0,03
	SDPC	19.444.262.069	1.192.891.220.453	0,02
	SKBM	15.954.632.472	1.771.365.972.009	0,01
	SKLT	31.954.131.252	747.293.725.435	0,04
	SMAR	597.773.000.000	29.310.310.000.000	0,02
	SSMS	86.770.969.000	11.296.112.298.000	0,01
	STTP	255.088.886.019	1.250.806.822.918	0,20
	TBLA	764.380.000.000	16.339.916.000.000	0,05
	TGKA	318.607.055.495	3.485.510.411.961	0,09
	ULTJ	701.607.000.000	5.555.871.000.000	0,13
	UNVR	9.081.187.000.000	20.326.869.000.000	0,45
	WIIM	51.142.850.919	1.255.573.914.558	0,04
2019	AALI	243.629.000.000	26.974.124.000.000	0,01
	ADES	83.885.000.000	822.375.000.000	0,10
	BISI	306.952.000.000	2.941.056.000.000	0,10
	BUDI	64.021.000.000	2.999.767.000.000	0,02
	CEKA	215.459.200.242	1.393.079.542.074	0,15
	CPIN	3.642.226.000.000	29.109.408.000.000	0,13
	DLTA	317.815.177.000	1.425.983.722.000	0,22
	DSNG	178.164.000.000	11.620.821.000.000	0,02
	EPMT	580.814.677.453	8.704.958.834.283	0,07
	GGRM	10.880.704.000.000	78.647.274.000.000	0,14
	HMSP	13.721.513.000.000	50.902.806.000.000	0,27
	ICBP	5.360.029.000.000	38.709.314.000.000	0,14
	INDF	5.902.729.000.000	96.198.559.000.000	0,06
	KINO	515.603.339.649	4.695.764.958.883	0,11

	MIDI	203.070.000.000	4.990.309.000.000	0,04
	MLBI	1.206.059.000.000	2.896.950.000.000	0,42
	MYOR	2.051.404.206.764	19.037.918.806.473	0,11
	RANC	55.464.434.251	952.496.300.846	0,06
	ROTI	236.518.557.420	4.682.083.844.951	0,05
	SDPC	7.880.007.292	1.230.844.175.984	0,01
	SKBM	957.169.058	1.820.383.352.811	0,00
	SKLT	44.943.627.900	790.845.543.826	0,06
	SMAR	898.698.000.000	27.787.527.000.000	0,03
	SSMS	12.081.959.000	11.845.204.657.000	0,00
	STTP	482.590.522.840	2.881.563.083.954	0,17
	TBLA	661.034.000.000	17.363.003.000.000	0,04
	TGKA	428.418.484.105	2.995.872.438.975	0,14
	ULTJ	1.035.865.000.000	6.608.422.000.000	0,16
	UNVR	7.392.837.000.000	20.649.371.000.000	0,36
	WIIM	27.328.091.481	1.299.521.608.556	0,02
2020	AALI	893.779.000.000	27.781.231.000.000	0,03
	ADES	135.789.000.000	958.791.000.000	0,14
	BISI	275.667.000.000	2.914.979.000.000	0,09
	BUDI	67.093.000.000	2.963.007.000.000	0,02
	CEKA	181.812.593.992	1.566.673.828.068	0,12
	CPIN	3.845.833.000.000	31.159.291.000.000	0,12
	DLTA	123.465.762.000	1.225.580.913.000	0,10
	DSNG	478.171.000.000	14.151.383.000.000	0,03
	EPMT	679.870.547.997	9.211.731.059.218	0,07
	GGRM	7.647.729.000.000	78.191.409.000.000	0,10
	HMSP	8.581.378.000.000	49.674.030.000.000	0,17
	ICBP	7.418.574.000.000	103.588.325.000.000	0,07
	INDF	8.752.066.000.000	163.136.516.000.000	0,05
	KINO	113.665.219.638	5.255.359.155.031	0,02
	MIDI	200.273.000.000	5.923.693.000.000	0,03
	MLBI	285.617.000.000	2.907.425.000.000	0,10
	MYOR	2.098.168.514.645	19.777.500.514.550	0,11
	RANC	76.002.689.458	1.319.134.443.995	0,06
	ROTI	168.610.282.478	4.452.166.671.985	0,04
	SDPC	2.804.331.066	1.164.826.486.522	0,00
	SKBM	5.415.741.808	1.768.660.546.754	0,00
	SKLT	42.520.246.722	773.863.042.440	0,05
	SMAR	1.539.798.000.000	35.026.171.000.000	0,04

	SSMS	580.854.940.000	12.775.930.059.000	0,05
	STTP	628.628.879.549	3.448.995.059.882	0,18
	TBLA	680.730.000.000	19.431.293.000.000	0,04
	TGKA	478.561.152.411	3.361.956.197.960	0,14
	ULTJ	1.109.666.000.000	8.754.116.000.000	0,13
	UNV	7.163.536.000.000	20.534.632.000.000	0,35
	WIIM	172.506.562.986	1.614.442.007.528	0,11

## Lampiran 4

Hasil Perhitungan *Size* Pada Perusahaan Sektor Barang Konsumen Primer Yang Terdaftar Di Bursa Efek Indonesia Tahun 2017-2020

Tahun	Kode	Total Asset	Ln
2017	AALI	25.119.609.000.000	31
	ADES	840.236.000.000	27
	BISI	2.622.336.000.000	29
	BUDI	2.939.456.000.000	29
	CEKA	1.392.636.444.501	28
	CPIN	24.532.331.000.000	31
	DLTA	1.340.842.765.000	28
	DSNG	8.452.115.000.000	30
	EPMT	7.425.800.257.838	30
	GGRM	66.759.930.000.000	32
	HMSP	43.141.063.000.000	31
	ICBP	31.619.514.000.000	31
	INDF	87.939.488.000.000	32
	KINO	3.237.595.219.274	29
	MIDI	4.878.115.000.000	29
	MLBI	2.510.078.000.000	29
	MYOR	14.915.849.800.251	30
	RANC	804.020.324.861	27
	ROTI	4.559.573.709.411	29
	SDPC	938.005.256.482	28
	SKBM	1.623.027.475.045	28
	SKLT	36.284.210.210	24
	SMAR	27.356.355.000.000	31
	SSMS	9.773.852.468.000	30
	STTP	2.342.432.443.196	28
	TBLA	14.354.225.000.000	30
	TGKA	2.924.962.977.878	29
	ULTJ	5.175.896.000.000	29
UNVR	18.906.413.000.000	31	
WIIM	1.225.712.093.041	28	
2018	AALI	26.856.967.000.000	31
	ADES	881.275.000.000	28
	BISI	2.765.010.000.000	29
	BUDI	3.392.980.000.000	29
	CEKA	1.168.956.042.706	28
	CPIN	27.645.118.000.000	31

	DLTA	1.523.517.170.000	28
	DSNG	11.738.892.000.000	30
	EPMT	8.322.960.974.230	30
	GGRM	69.097.219.000.000	32
	HMSP	46.602.420.000.000	31
	ICBP	34.367.153.000.000	31
	INDF	96.537.796.000.000	32
	KINO	3.592.164.205.408	29
	MIDI	4.960.145.000.000	29
	MLBI	2.889.501.000.000	29
	MYOR	17.591.706.426.634	30
	RANC	904.003.739.438	28
	ROTI	4.393.810.380.883	29
	SDPC	1.192.891.220.453	28
	SKBM	1.771.365.972.009	28
	SKLT	747.293.725.435	27
	SMAR	29.310.310.000.000	31
	SSMS	11.296.112.298.000	30
	STTP	1.250.806.822.918	28
	TBLA	16.339.916.000.000	30
	TGKA	3.485.510.411.961	29
	ULTJ	5.555.871.000.000	29
	UNVR	20.326.869.000.000	31
	WIIM	1.255.573.914.558	28
2019	AALI	26.974.124.000.000	31
	ADES	822.375.000.000	27
	BISI	2.941.056.000.000	29
	BUDI	2.999.767.000.000	29
	CEKA	1.393.079.542.074	28
	CPIN	29.109.408.000.000	31
	DLTA	1.425.983.722.000	28
	DSNG	11.620.821.000.000	30
	EPMT	8.704.958.834.283	30
	GGRM	78.647.274.000.000	32
	HMSP	50.902.806.000.000	32
	ICBP	38.709.314.000.000	31
	INDF	96.198.559.000.000	32
	KINO	4.695.764.958.883	29
	MIDI	4.990.309.000.000	29

	MLBI	2.896.950.000.000	29
	MYOR	19.037.918.806.473	31
	RANC	952.496.300.846	28
	ROTI	4.682.083.844.951	29
	SDPC	1.230.844.175.984	28
	SKBM	1.820.383.352.811	28
	SKLT	790.845.543.826	27
	SMAR	27.787.527.000.000	31
	SSMS	11.845.204.657.000	30
	STTP	2.881.563.083.954	29
	TBLA	17.363.003.000.000	30
	TGKA	2.995.872.438.975	29
	ULTJ	6.608.422.000.000	30
	UNVR	20.649.371.000.000	31
	WIIM	1.299.521.608.556	28
2020	AALI	27.781.231.000.000	31
	ADES	958.791.000.000	28
	BISI	2.914.979.000.000	29
	BUDI	2.963.007.000.000	29
	CEKA	1.566.673.828.068	28
	CPIN	31.159.291.000.000	31
	DLTA	1.225.580.913.000	28
	DSNG	14.151.383.000.000	30
	EPMT	9.211.731.059.218	30
	GGRM	78.191.409.000.000	32
	HMSP	49.674.030.000.000	32
	ICBP	103.588.325.000.000	32
	INDF	163.136.516.000.000	33
	KINO	5.255.359.155.031	29
	MIDI	5.923.693.000.000	29
	MLBI	2.907.425.000.000	29
	MYOR	19.777.500.514.550	31
	RANC	1.319.134.443.995	28
	ROTI	4.452.166.671.985	29
	SDPC	1.164.826.486.522	28
	SKBM	1.768.660.546.754	28
	SKLT	773.863.042.440	27
	SMAR	35.026.171.000.000	31
	SSMS	12.775.930.059.000	30

	STTP	3.448.995.059.882	29
	TBLA	19.431.293.000.000	31
	TGKA	3.361.956.197.960	29
	ULTJ	8.754.116.000.000	30
	UNVR	20.534.632.000.000	31
	WIIM	1.614.442.007.528	28



## Lampiran 5

Hasil Perhitungan *Return* Saham Pada Perusahaan Sektor Barang Konsumen Primer Yang Terdaftar Di Bursa Efek Indonesia Tahun 2017-2020

Tahun	Kode Perusahaan	Pt (Harga Penutupan Harga Sekarang)	Pt-1 ( Harga Penutupan Saham Periode Lalu)	Total	Pt-1 (Harga Penutupan Saham Periode Lalu)	Return Saham
2017	AALI	13,150	16,775	-3.625	16,775	-22
	ADES	885	1,000	884	1,000	884
	BISI	1,795	1,900	-105	1,900	-6
	BUDI	94	87	7	87	8
	CEKA	1,290	1,350	-60	1,350	-4
	CPIN	3,000	3,090	-90	3,090	-3
	DLTA	4,590	5,000	-410	5,000	-8
	DSNG	436	550	-114	550	-21
	EPMT	2,990	2,920	70	2,920	2
	GGRM	83,800	63,900	19.900	63,900	31
	HMSP	4,730	3,830	900	3,830	23
	ICBP	8,900	8,575	325	8,575	4
	INDF	7,625	7,925	-300	7,925	-4
	KINO	2,120	3,030	-910	3,030	-30
	MIDI	1,050	810	240	810	-100
	MLBI	13,675	11,750	1925	11,750	16
	MYOR	2,020	1,645	375	1,645	23
	RANC	330	530	-200	530	-38
	ROTI	1,275	1,600	-325	1,600	-20
	SDPC	110	92	18	92	20
	SKBM	715	640	75	640	12
	SKLT	1,100	308	792	308	-100
	SMAR	3,420	4,350	-930	4,350	-21
	SSMS	1,500	1,400	100	1,400	7
STTP	4,360	3,190	1170	3,190	37	
TBLA	1,225	990	235	990	-100	
TGKA	2,600	3,280	-680	3,280	-21	
ULTJ	1,295	1,142	153	1,142	13	
UNVR	11,180	7,760	3420	7,760	44	
WIIM	290	440	-150	440	-34	
2018	AALI	11,825	13,150	-1.325	13,150	-10
	ADES	920	885	35	885	4

	BISI	1,675	1,795	-120	1,795	-7
	BUDI	96	94	2	94	2
	CEKA	1,375	1,290	85	1,290	7
	CPIN	7,225	3,000	4.225	3,000	141
	DLTA	5,500	4,590	910	4,590	20
	DSNG	410	436	-26	436	-6
	EPMT	2,100	2,990	-890	2,990	-30
	GGRM	83,625	83,800	-175	83,800	0
	HMSP	3,710	4,730	-1020	4,730	-22
	ICBP	10,450	8,900	1550	8,900	17
	INDF	7,450	7,625	-175	7,625	-2
	KINO	2,800	2,120	680	2,120	32
	MIDI	1,070	1,050	20	1,050	2
	MLBI	16,000	13,675	2.325	13,675	17
	MYOR	2,620	2,020	600	2,020	30
	RANC	314	330	-16	330	-5
	ROTI	1,200	1,275	-75	1,275	-6
	SDPC	95	110	-15	110	-14
	SKBM	695	715	-20	715	-3
	SKLT	1,500	1,100	400	1,100	36
	SMAR	4,050	3,420	630	3,420	18
	SSMS	1,250	1,500	-250	1,500	-17
	STTP	3,750	4,360	-610	4,360	-14
	TBLA	865	1,225	-360	1,225	705
	TGKA	3,350	2,600	750	2,600	29
	ULTJ	1,350	1,295	55	1,295	4
	UNVR	9,080	11,180	-2100	11,180	-19
	WIIM	141	290	-149	290	-51
2019	AALI	14,575	11,825	2.750	11,825	23
	ADES	1,045	920	125	920	-100
	BISI	1,050	1,675	-625	1,675	-37
	BUDI	103	96	7	96	7
	CEKA	1,670	1,375	295	1,375	21
	CPIN	6,500	7,225	-725	7,225	-10
	DLTA	6,800	5,500	1300	5,500	24
	DSNG	460	410	50	410	12
	EPMT	2,050	2,100	-50	2,100	-2
	GGRM	53,000	83,625	-30.625	83,625	-37
	HMSP	2,100	3,710	-1610	3,710	-43
	ICBP	11,150	10,450	700	10,450	7

	INDF	7,925	7,450	475	7,450	6
	KINO	3,430	2,800	630	2,800	23
	MIDI	1,150	1,070	80	1,070	7
	MLBI	15,500	16,000	-500	16,000	-3
	MYOR	2,050	2,620	-570	2,620	-22
	RANC	334	314	20	314	6
	ROTI	1,300	1,200	100	1,200	8
	SDPC	95	95	0	95	0
	SKBM	410	695	-285	695	-41
	SKLT	1,610	1,500	110	1,500	7
	SMAR	4,140	4,050	90	4,050	2
	SSMS	845	1,250	-405	1,250	675
	STTP	4,500	3,750	750	3,750	20
	TBLA	995	865	130	865	15
	TGKA	4,850	3,350	1500	3,350	45
	ULTJ	1,680	1,350	330	1,350	24
	UNVR	8,400	9,080	-680	9,080	-7
	WIIM	168	141	27	141	19
2020	AAALI	12,325	14,575	-2.250	14,575	-15
	ADES	1,460	1,045	415	1,045	40
	BISI	1,030	1,050	-20	1,050	-2
	BUDI	99	103	-4	103	4
	CEKA	1,785	1,670	115	1,670	7
	CPIN	6,525	6,500	25	6,500	0
	DLTA	4,400	6,800	-2400	6,800	-35
	DSNG	610	460	150	460	33
	EPMT	2,110	2,050	60	2,050	3
	GGRM	41,000	53,000	-12.000	53,000	-23
	HMSP	1,505	2,100	-595	2,100	-28
	ICBP	9,575	11,150	-1575	11,150	-14
	INDF	6,850	7,925	-1075	7,925	-14
	KINO	2,720	3,430	-710	3,430	-21
	MIDI	1,925	1,150	775	1,150	67
	MLBI	9,700	15,500	-5800	15,500	-37
	MYOR	2,710	2,050	660	2,050	32
	RANC	436	334	102	334	31
	ROTI	1,360	1,300	60	1,300	5
	SDPC	104	95	9	95	9
	SKBM	324	410	-86	410	-21
	SKLT	1,565	1,610	-45	1,610	-3

SMAR	4,150	4,140	10	4,140	0
SSMS	1,250	845	405	845	-100
STTP	9,500	4,500	5000	4,500	111
TBLA	935	995	-60	995	-6
TGKA	7,275	4,850	2425	4,850	50
ULTJ	1,600	1,680	-80	1,680	-5
UNVR	7,350	8,400	-1050	8,400	-13
WIIM	540	168	372	168	221

## Lampiran 6

**HASIL ANALISIS**

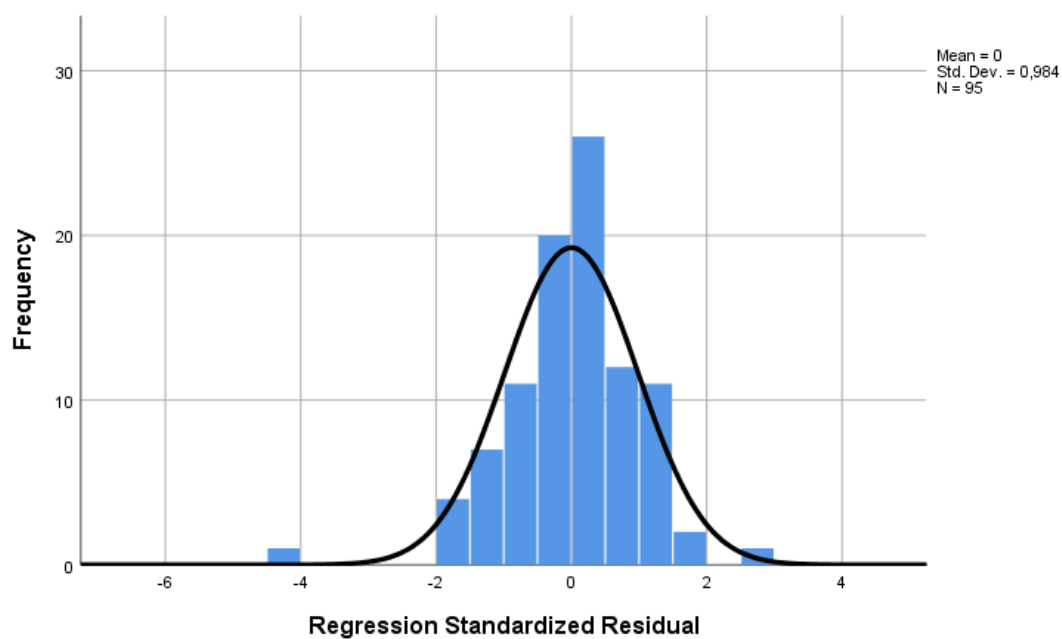
## 1. Statistik Deskriptif

**Hasil Uji Statistik Deskriptif  
Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
CR	120	0,63369	72,14431	3,04500	6,58346
ROA	120	0,00053	0,63308	0,10505	0,11122
SIZE	120	24	33	29,44	1,492
Return Saham	120	-100	884	19,79	125,414
Valid N (listwise)	120				

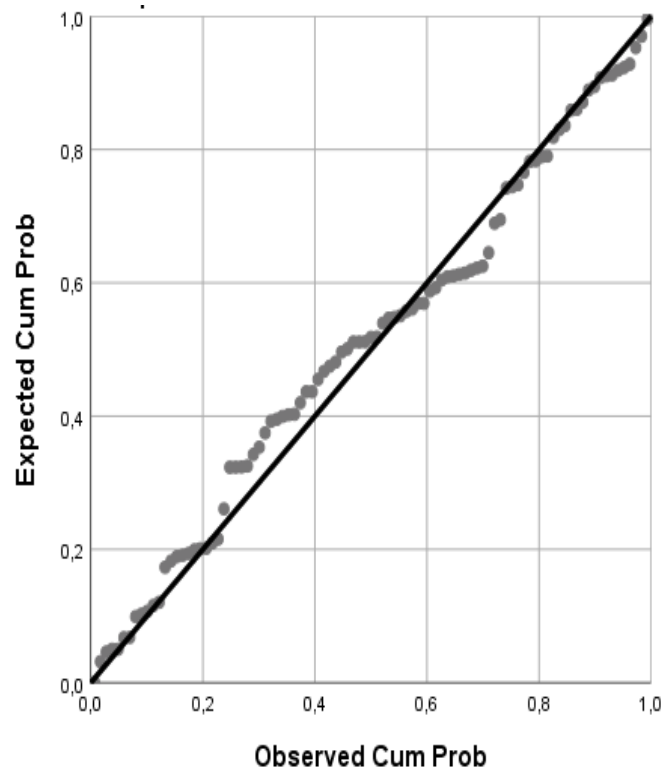
## 2. Uji Asumsi Klasik

## a. Uji Normalitas

**Histogram  
Dependant Variabel : Return Saham**

### Normal P-P Plot of Regression Standardized Residual

Dependent Variabel : Return Saham



### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		120
Normal Parameters <sup>a,b</sup>	Mean	,0000000
	Std. Deviation	124,6781054
Most Extreme Differences	Absolute	,330
	Positive	,330
	Negative	-,238
Test Statistic		,330
Asymp. Sig. (2-tailed)		,000 <sup>c</sup>

- a. Test distribution is Normal.  
 b. Calculated from data.  
 c. Lilliefors Significance Correction.

**Hasil Uji Normalitas setelah Outlier  
One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		95
Normal Parameters <sup>a,b</sup>	Mean	,0000000
	Std. Deviation	24,37348742
Most Extreme Differences	Absolute	,078
	Positive	,078
	Negative	-,078
Test Statistic		,078
Asymp. Sig. (2-tailed)		,184 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

**Uji Multikolonieritas**

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	CR	0,692	1,444
	ROA	0,700	1,429
	SIZE	0,958	1,044

a. Dependent Variable: Return Saham

Sumber : Output SPSS, diolah 2022

## b. Uji Autokorelasi

**Model Summary<sup>b</sup>**

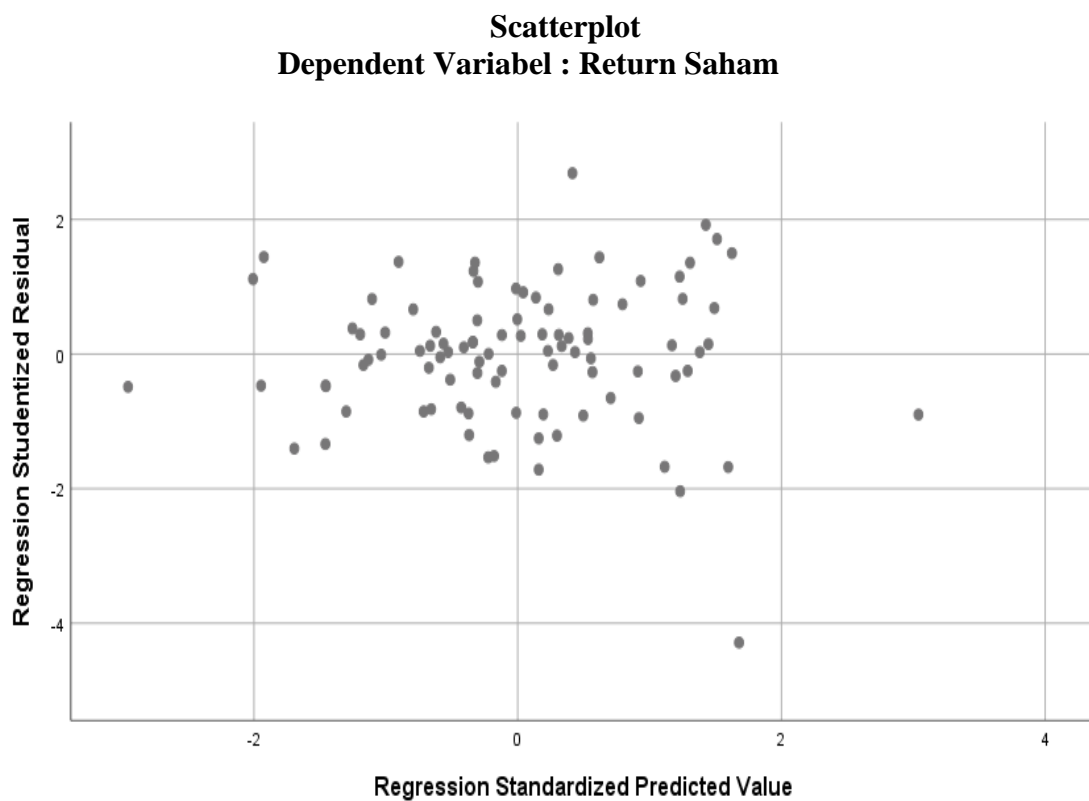
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,085 <sup>a</sup>	,007	-,025	24,772	2,114

a. Predictors: (Constant), SIZE, ROA, CR

b. Dependent Variable: Return Saham

Sumber : Output SPSS, diolah 2022

## c. Uji Heterokedastisitas





## 3. Analisis Regresi Linier Berganda

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	33,365	53,106		,628	,531
	CR	-1,196	2,029	-,074	-,589	,557
	ROA	30,600	55,179	,069	,555	,581
	SIZE	-1,100	1,784	-,066	-,617	,539

a. Dependent Variable: Return Saham

## 4. Uji Hipotesis

a. Uji Simultan (Uji F)

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

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	410,512	3	136,837	,223	,880 <sup>b</sup>
	Residual	55842,288	91	613,652		
	Total	56252,800	94			

a. Dependent Variable: Return Saham

b. Predictors: (Constant), SIZE, ROA, CR

*Sumber : Output SPSS, diolah 2022*

## b. Uji Parsial (Uji T)

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	33,365	53,106		,628	,531
	CR	-1,196	2,029	-,074	-,589	,557
	ROA	30,600	55,179	,069	,555	,581
	SIZE	-1,100	1,784	-,066	-,617	,539

a. Dependent Variable: Return Saham

*Sumber : Output SPSS, diolah 2022*

## 5. Koefisien Determinasi

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,085 <sup>a</sup>	,007	-,025	24,772	2,114

a. Predictors: (Constant), SIZE, ROA, CR

b. Dependent Variable: Return Saham

*Sumber : Output SPSS, diolah 2022*