

## ABSTRAK

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### **“ANALISIS *RETURN* SAHAM DI INDUSTRI MANUFAKTUR SEBELUM DAN SESUDAH PANDEMI COVID-19 DI Indonesia”**

(XII+54 halaman, 1 gambar, 12 tabel, 4 lampiran)

Penelitian ini menguji tentang pengaruh *market capitalization* terhadap *return* saham pada perusahaan manufaktur sektor barang konsumsi dan aneka industri yang terdaftar di Bursa Efek Indonesia tahun 2019 – 2021 dan pengaruh *return on investment* terhadap *return* saham pada perusahaan manufaktur sektor barang konsumsi dan aneka industri yang terdaftar di Bursa Efek Indonesia tahun 2019 – 2021. Penelitian ini merupakan penelitian kuantitatif. Sampel yang digunakan pada penelitian ini adalah perusahaan manufaktur sektor barang konsumsi dan aneka industri yang terdaftar di Bursa Efek Indonesia tahun 2019 – 2021. Teknik analisis data yang digunakan pada penelitian ini adalah menggunakan program SPSS. Berdasarkan hasil pembahasan hasilnya adalah *Market capitalization* berpengaruh positif terhadap *return* saham pada perusahaan manufaktur sektor barang konsumsi dan aneka industri yang terdaftar di Bursa Efek Indonesia tahun 2019 – 2021 dan *Return on investment* berpengaruh positif terhadap *return* saham pada perusahaan manufaktur sektor barang konsumsi dan aneka industri yang terdaftar di Bursa Efek Indonesia tahun 2019 – 2021.

Kata Kunci : *Market capitalization, Return on investment, return saham, size.*

## **ABSTRACT**

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### **“ANALYSIS OF STOCK RETURN IN THE MANUFACTURING INDUSTRY BEFORE AND AFTER COVID-19 PANDEMIN IN INDONESIA”**

*(XII+54 pages, 1 picture, 12 tables, 4 appendix)*

*The purpose of this study is to find out whether market capitalization has an effect on stock returns in manufacturing companies in the consumer goods sector and various industries listed on the Indonesia Stock Exchange in 2019 – 2021 and to find out whether return on investment has an effect on stock returns in manufacturing companies in the consumer goods sector and various industries listed on the Indonesia Stock Exchange in 2019 – 2021. This research is a quantitative study. The sample used in this study is manufacturing companies in the consumer goods sector and various industries listed on the Indonesia Stock Exchange in 2019 – 2021. The data analysis technique used in this research is using the SPSS 25.0 program for windows. The results of this study indicate that this research shows that market capitalization has a positive effect on stock returns in manufacturing companies in the consumer goods sector and various industries listed on the Indonesia Stock Exchange in 2019 – 2021 and return on investment has a positive effect on stock returns in manufacturing companies in the goods sector. consumption and various industries listed on the Indonesia Stock Exchange in 2019 – 2021.*

**Keywords:** *Market capitalization, Return on investment, stock returns, size.*