ABSTRAK

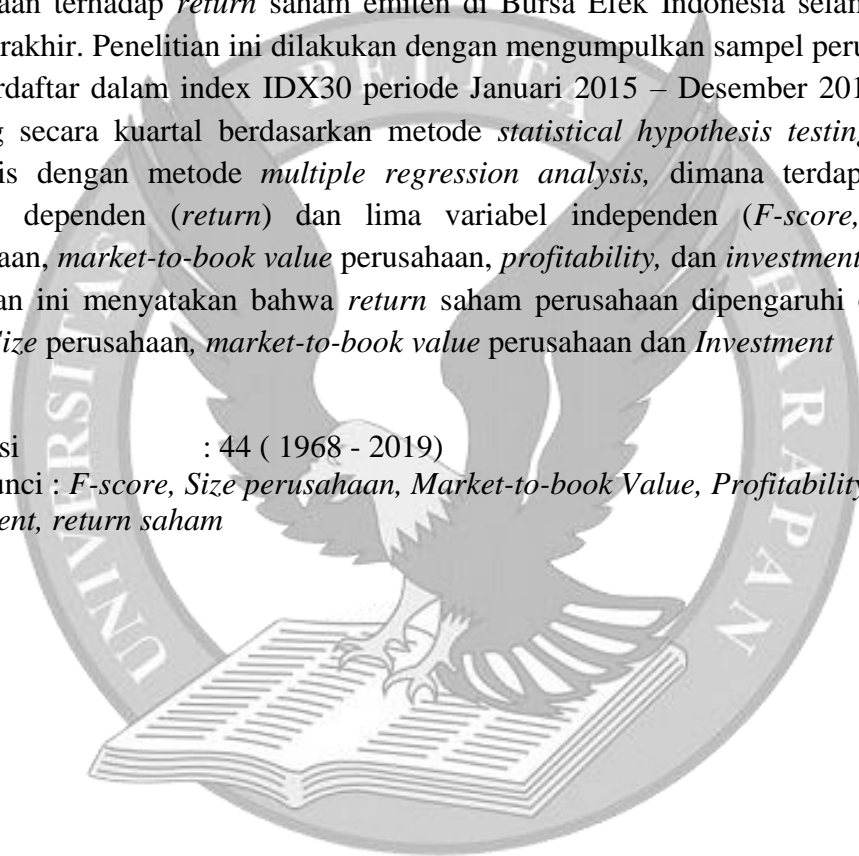**Diony Rizhan (01619190011), Kevin Pratama (01619190006) dan Wijaya Edison (01619190001)**

ANALISIS PENGARUH KINERJA KEUANGAN TERHADAP RETURN SAHAM PERUSAHAAN DI BURSA EFEK INDONESIA

(xv + 96 halaman; 3 gambar; 15 tabel; 13 lampiran)

Penelitian ini dilakukan untuk mengetahui pengaruh kinerja keuangan perusahaan terhadap *return* saham emiten di Bursa Efek Indonesia selama lima tahun terakhir. Penelitian ini dilakukan dengan mengumpulkan sampel perusahaan yang terdaftar dalam index IDX30 periode Januari 2015 – Desember 2019 yang dihitung secara kuartal berdasarkan metode *statistical hypothesis testing*. Data dianalisis dengan metode *multiple regression analysis,* dimana terdapat satu variabel dependen (*return*) dan lima variabel independen (*F-score, size* perusahaan, *market-to-book value* perusahaan, *profitability,* dan *investment*). Hasil penelitian ini menyatakan bahwa *return* saham perusahaan dipengaruhi oleh *F-Score, Size* perusahaan, *market-to-book value* perusahaan dan *Investment*

Referensi   : 44 (1968 - 2019)
Kata Kunci : *F-score, Size perusahaan, Market-to-book Value, Profitability, Investment, return saham*

ABSTRACT

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ANALYSIS OF THE INFLUENCE OF FINANCIAL PERFORMANCE ON COMPANIES STOCK RETURN IN INDONESIAN STOCK EXCHANGE

(xv + 96 pages; 3 pictures; 15 tables; 13 attachments)

The purpose of this research is to determine the impacts of firm's financial performance to issuer's stock return on Indonesian stock exchange throughout the recent five years period. The samples of this research consist of IDX30 index companies' data throughout the period of January 2015 – December 2019 calculated quarterly using *statistical hypothesis testing* method. Research data are analyzed with *multiple regression analysis* method, which consist of one dependent variabel (*return*) and five independent variabels (*F-score, firm size, firm market-to-book value, profitability,* dan *investment*). The result of this research shows that issuer's stock *return* is influenced by *F-score, firm size, firm market-to-book value, and investment.*