

ABSTRAK

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PENGARUH *FINANCIAL PERFORMANCE* TERHADAP *STOCK RETURN*
(xiv + 91 halaman: 4 gambar; 9 tabel; 3 lampiran)

Penelitian ini membahas terkait pengaruh dari performa finansial perusahaan terhadap *stock return*. Dimana performa finansial perusahaan diwakilkan dengan rasio keuangan berupa *Current Ratio*, *Return on Equity*, *Total Assets Turnover*, *Debt to Equity Ratio*, dan *Price Earning Ratio*. *Stock Return* diproksikan dengan *Rate of Return*. Penelitian ini menggunakan seluruh perusahaan non-perbankan yang menerbitkan laporan keuangan tahunan periode 2019-2020 yang terdaftar di BEI dan data didapat dari S&P Capital IQ. Terdapat 787 perusahaan yang menjadi sampel penelitian. Hasil yang diperoleh yaitu (a) CR dan DER berpengaruh negatif dan signifikan terhadap *Stock Return*, (b) ROE berpengaruh positif namun tidak signifikan terhadap *Stock Return*, (c) TATO dan PER berpengaruh positif dan signifikan terhadap *Stock Return*.

Referensi: 27 (2009-2021)

Kata kunci: *Financial performance, Current Ratio, Return on Equity, Total Assets Turnover, Debt to Equity Ratio, Price Earning Ratio, Stock Return.*

ABSTRACT

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THE EFFECT OF FINANCIAL PERFORMANCE ON STOCK RETURN

(xiv + 91 pages: 4 figures; 9 tables; 3 attachments)

This study discusses the effect of Financial Performance on Stock Return. Financial Performance represented by Financial Ratios such as Current Ratio, Return on Equity, Total Assets Turnover, Debt to Equity Ratio, and Price Earning Ratio. Stock return is proxied by Rate of Return. This research uses all non-banking companies that issued annual financial statements for the period 2019-2020 listed on the IDX and data obtained from S&P Capital IQ. There are 787 companies sampled in the study. The results obtained are (a) CR and DER have negative and significant effect on Stock Return, (b) ROE has positive but no significant effect on Stock Return, (c) TATO and PER have positive and significant effect on Stock Return.

Reference: 27 (2009-2021)

Keywords: *Financial performance, Current Ratio, Return on Equity, Total Assets Turnover, Debt to Equity Ratio, Price Earning Ratio, Stock Return.*