

ABSTRAK

ERNI SUPRIANTI, NIM 2019110124, Pengaruh Kinerja Keuangan Terhadap *Return* Saham Pada Perusahaan Sektor *Consumer Non Cyclical*s Yang Terdaftar Di BEI Tahun 2020-2021. Dibawah bimbingan Ibu Ani Siska MY,SH,MM,MSM.

*Sektor Consumer Non Cyclical*s adalah perusahaan yang bergerak di bidang manufaktur, dengan kegiatan utama mengolah bahan baku menjadi barang jadi, dimana produk-produk dari perusahaan tersebut nantinya akan dikonsumsi atau dipakai oleh masyarakat luas. Tujuan penelitian adalah untuk mengetahui *Current Ratio*, *Debt to Equity Ratio* dan *Return on Equity* terhadap *return* saham Sektor *Consumer Non Cyclical*s Periode 2020-2021. Adapun jumlah sampel yang diambil sebanyak 74 perusahaan. Metode analisis yang digunakan adalah Regresi dengan Data Panel. Untuk mengetahui signifikan variabel kinerja keuangan secara bersama-sama berpengaruh terhadap variabel *return* saham, dilakukan uji F. Berdasarkan hasil tersebut menunjukkan bahwa *Current Ratio*, *Debt to Equity Ratio*, *Return on Equity* berpengaruh terhadap *return* saham pada perusahaan *Consumer Non Cyclical*s yang terdaftar di BEI tahun 2020-2021 Sedangkan *Current Ratio*, *Debt to Equity Ratio* dan *Return on Equity*, berpengaruh secara simultan terhadap *return* saham.

Kata Kunci : *Consumer Non Cyclical*s, *Current ratio*, *Debt to Equity Ratio*, *Return on Equity*, *Return Saham*.
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ABSTRACT

ERNI SUPRIANTI, NIM 2019110124, The Effect of Financial Performance on Stock Returns in Consumer Non-Cyclicals Sector Companies Listed in BEI in 2020-2021. Under the guidance of Mrs. Ani Siska MY, SH, MM, MSM.

Sector Consumer Non Cyclicals are companies engaged in manufacturing, with the main activity of processing raw materials into finished goods, where the products from these companies will later be consumed or used by the wider community. The aim of this research is to find out the Current Ratio, Debt to Equity Ratio and Return on Equity on stock returns in the Consumer Non Cyclicals Sector for the 2020-2021 period. The number of samples taken were 74 companies. The analytical method used is Regression with Panel Data. To determine the significant effect of financial performance variables on stock return variables, the F test was carried out. Based on these results, it shows that Current Ratio, Debt to Equity Ratio, Return on Equity do not affect stock returns in Consumer Non Cyclicals companies listed on the IDX 2020-2021 Whereas Current Ratio, Debt to Equity Ratio and Return on Equity, do not simultaneously affect stock returns.

Keywords : Consumer Non Cyclicals, Current ratio, Debt to Equity Ratio, Ret