

Abstract

Ersa Dwi Lestari, The Influence of Financial Performance and Risk on Stock Returns in Manufacturing Companies Listed on the Indonesia Stock Exchange for the 2015-2019 Period. Supervised by Drs. Ec. Makhmud zulkifli, M. Si ,.
Research objectives are to measure the effect of Current Ratio (CR), Debt to Equity Ratio (DER), Return On Asset (ROA), Book Value Per Share (BVPS), and Beta on Stock Returns in Manufacturing Companies Listed on the Indonesia Stock Exchange 2015- 2019. Research Subjects Are Food and Beverage Subsector Manufacturing Companies Listed on the Indonesia Stock Exchange. The research object is to analyze the effect of CR, DER, ROA, BVPS, and Beta on stock returns. This type of research is descriptive quantitative. Sampling Technique Using Purposive Sampling.

The conclusion of this study is (1) Current Ratio, the value of T-count is -1.262 and a significant value of 0.215. So that the CR variable has a negative and insignificant effect on stock returns. (2) Variable Debt to Equity Ratio, the value of Tcount is 0.251 with a significant value of 0.803. So that the DER variable has a positive and insignificant effect. (3) Return On Asset, the value of Tcount is 1.789 and a significant value is 0.082. So that ROA has a positive and insignificant effect on stock returns. (4) Book Value Per Share, the value of Tcount -0.637 and a significant value of 0.528. So that BVPS has a negative and insignificant effect on stock returns. (5) Beta, the Thiting value is 2.204 and a significant value is 0.034. So that Beta has a positive and significant effect on stock returns. (6) The resulting calculated F value is 1.904 and the significant value 0.118 is greater than 0.05 so that the independent variables are Current Ratio (CR), Debt to Equity Ratio (DER), Return On Asset (ROA), Book Value Per Shar (Eps).) simultaneously does not have a significant effect on stock returns in Manufacturing Companies listed on (BEI) for the 2015-2019 Period.

Keywords: Current Ratio (CR), Debt to Equity Ratio (DER), Return On Asset (ROA), Book Value Per Share (BVPS), and Beta.

Abstrak

Ersa Dwi Lestari, Pengaruh Kinerja Keuangan dan Risiko Terhadap *Return Saham* Pada Perusahaan Manufaktur Yang Terdaftar di Bursa Efek Indonesia Periode 2015-2019. Dibawah Bimbingan Drs. Ec. Makhmud zulkifli, M. Si.,

Tujuan Penelitian untuk mengukur pengaruh *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), *Book Value Per Share* (BVPS), dan Beta Terhadap *Return Saham* Pada Perusahaan Manufaktur Yang Terdaftar di Bursa Efek Indonesia 2015-2019. Subjek Penelitian Adalah Perusahaan Manufaktur Subsektor Makanan dan Minuman Yang Terdaftar Di Bursa Efek Indonesia. Objek Penelitian Adalah Menganalisis Pengaruh CR, DER, ROA, BVPS, dan Beta Terhadap *Return Saham*. Jenis Penelitian Adalah Deskriptif Kuantitatif. Teknik Pengambilan Sampel Menggunakan Purposive Sampling. Kesimpulan Penelitian Ini Adalah (1) *Current Ratio*, nilai T_{hitung} sebesar -1,262 dan nilai signifikan 0,215. Sehingga variabel CR berpengaruh negatif dan tidak signifikan terhadap *Return saham*. (2) Variabel *Debt to Equity Ratio*, nilai T_{hitung} sebesar 0,251 dengan nilai signifikan 0,803. Sehingga variabel DER berpengaruh positif dan tidak signifikan. (3) *Return On Asset*, nilai T_{hitung} sebesar 1,789 dan nilai signifikan sebesar 0,082. Sehingga ROA berpengaruh positif dan tidak signifikan terhadap *return saham*. (4) *Book Value Per Share*, nilai T_{hitung} -0,637 dan nilai signifikan 0,528. Sehingga BVPS berpengaruh negatif dan tidak signifikan terhadap *return saham*. (5) Beta, nilai T_{hitung} sebesar 2,204 dan nilai signifikan sebesar 0,034. Sehingga Beta berpengaruh positif dan signifikan terhadap *return saham*. (6) Nilai F hitung yang dihasilkan 1,904 dan nilai signifikan 0,118 lebih besar dari 0,05 sehingga variabel bebas yaitu *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), *Book Value Per Share* (Eps) secara simultan tidak memiliki pengaruh yang signifikan terhadap *return Saham* pada Perusahaan Manufaktur yang terdaftar di (BEI) Periode 2015-2019.

Kata Kunci : *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), *Book Value Per Share* (BVPS), dan Beta.