

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh kinerja pasar dan kinerja keuangan terhadap *return* saham. Penelitian ini terdiri dari empat variabel bebas yang terdiri dari *Earning per Share*, *Debt to Equity Ratio*, *Current Ratio*, *Return on Equity* dan terdiri dari satu variabel terikat yaitu *return* saham.

Jenis penelitian ini merupakan penelitian kuantitatif. Pengambilan sampel data pada penelitian ini menggunakan *purposive sampling method*. Metode ini dilakukan dengan memilih sampel yang sesuai dengan kriteria – kriteria yang diinginkan penulis. Berdasarkan metode tersebut terdapat 54 sampel data dari 18 perusahaan sub –sektor makanan dan minuman yang terdaftar pada Bursa Efek Indonesia (BEI) selama tahun 2019 s.d. 2021. Metode analisis yang digunakan adalah metode analisis linier berganda dengan menggunakan program SPSS.

Hasil dari penelitian dapat disimpulkan bahwa variabel *earning per share* (EPS) tidak berpengaruh terhadap *return* saham, *debt to equity ratio* (DER) berpengaruh *xivegative* terhadap *return* saham, *current ratio* (CR) tidak berpengaruh terhadap *return* saham, dan *return on equity* (ROE) berpengaruh positif terhadap *return* saham.

**Kata kunci:** Kinerja Pasar, Kinerja Keuangan, Return Saham.

## **ABSTRACT**

*This research aimed to find out the effect of market performance and financial performance on the stock return. Moreover, there were four independent variables namely Earning Per Share, Debt to Equity Ratio, Current Ratio, and Return on Equity. While stock return was a dependent variable.*

*The research was quantitative. Furthermore, the data collection technique used purposive sampling. The samples were taken according to the researcher's criteria. In line with that, there were 54 data samples from 18 Food and Beverages companies listed on the Indonesia Stock Exchange (IDX) during 2019-2021. Additionally, the data analysis technique used multiple linear with SPSS (Statistical Product and Service Solution) program.*

*The result concluded that Earning Per share (EPS) did not affect the stock return of Food and Beverages companies listed on IDX. On the other hand, Debt to Equity Ratio (DER) had a negative effect on the stock return of Food and Beverages companies listed on IDX. In contrast, the Current Ratio (CR) did not affect the stock return of Food and Beverages companies listed on IDX. On the contrary, Return On Equity (ROE) had a positive effect on the stock return of Food and Beverages companies listed on IDX.*

**Keywords:** *Market Performance, Financial Performance, Stock Return*

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M. Faisal, S.Pd., M.Pd

STIESIA Language Center

Menur Pumpungan 30 Surabaya 60118, Indonesia