

ANALISIS PENGARUH KINERJA KEUANGAN TERHADAP RETURN SAHAM

**(Studi Kasus Pada Perusahaan Manufaktur Sektor *Consumer Goods* di
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ABSTRAK

Capital markets has become an institution that plays a very important investment in improving the economy of Indonesia. Investing in stocks provide benefits in the form of capital gains or dividends . It is necessary for the analysis of financial performance in order to reduce the risks that may arise as a result of a stock investment .

In this study, the study sample is a manufacturing company into the group of consumers goods because they are able to survive in a crisis situation . This study is the causal variable studied is the stock return as the dependent variable , while the independent variable is the DER , ROE , CR and TAT . The method of data analysis used is multiple regression analysis .

The results showed simultaneous DER , ROE , CR and TAT effect on stock returns consumers goods industry group . Whereas in partial DER and CR have a significant effect on stock returns . Both of the other independent variables namely ROE and TAT did not have a significant effect on stock returns .

Keywords : stock return , DER , ROE , CR , TAT