

ABSTRAK

Anggy Novita Utamy (01017200075)

PENGARUH *RETURN ON ASSET*, *EARNING PER SHARE*, DAN *DEBT TO EQUITY RATIO* TERHADAP *RETURN SAHAM* PERUSAHAAN MANUFAKTUR PADA SEKTOR *CONSUMER GOODS* YANG TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2017–2021

(xix + 65 halaman : 13 tabel : 4 gambar : 4 lampiran)

Penelitian ini merupakan penelitian yang bersifat kuantitatif dan bertujuan untuk menguji pengaruh variabel independen, yakni *Return on Asset*, *Earning Per Share*, dan *Debt to Equity Ratio* terhadap *return* saham selaku variabel dependen. Adapun dalam penelitian ini menggunakan variabel kontrol, meliputi *Net Profit Margin*, *Return on Equity*, *Current Ratio*, dan Ukuran Perusahaan. Metode pengambilan sampel menggunakan teknik *purposive sampling* dengan jumlah sampel yang memenuhi kriteria terdiri dari 55 perusahaan manufaktur sektor *consumer goods* yang terdaftar di Bursa Efek Indonesia selama periode 2017-2021. Pengumpulan data menggunakan sumber data sekunder. Teknik analisis yang digunakan dalam penelitian ini adalah analisis regresi linear berganda. Penelitian ini juga melakukan pengujian asumsi klasik dan uji korelasi *pearson*. Sementara pengujian hipotesis dilakukan dengan menggunakan uji t pada tingkat signifikansi 1%, 5% dan 10%. Hasil dari penelitian ini menunjukkan bahwa *Return on Asset* (ROA) berpengaruh positif terhadap *return* saham, *Earning Per Share* (EPS) tidak berpengaruh terhadap *return* saham, dan *Debt to Equity Ratio* (DER) berpengaruh positif terhadap *return* saham.

Kata kunci: *Return on Asset*, *Earning per Share*, *Debt to Equity Ratio*, *Return Saham*.

ABSTRACT

Anggy Novita Utamy (01017200075)

THE EFFECT OF RETURN ON ASSET, EARNING PER SHARE, AND DEBT TO EQUITY RATIO ON STOCK RETURNS OF MANUFACTURING COMPANIES IN THE CONSUMER GOODS SECTOR LISTED ON THE INDONESIA STOCK EXCHANGE FOR THE 2017–2021 PERIOD

(xix + 65 pages : 13 tables : 4 pictures : 4 appendices)

This research is a quantitative study and aims to examine the effect of independent variables, namely Return on Asset, Earning Per Share, and Debt to Equity Ratio on stock prices as dependent variable. This study using variables control including Net Profit Margin, Return on Equity, Current Ratio, and Firm Size. The sampling method using purposive sampling technique with total sample that met the criteria consisting of 55 manufacturing companies in the consumer goods sector listed on the Indonesia Stock Exchange during the 2017-2021 period. Data collection based on secondary data sources. The analytical technique used in this study is multiple linear regression analysis. This study also including the classical assumptions test and the pearson correlation test. For hypothesis testing done by using the t test at a significance level of 1%, 5% and 10%. The results of this study indicate that Return on Assets (ROA) has a positive effect on stock returns, Earning Per Share (EPS) has no effect on stock returns, and Debt to Equity Ratio (DER) has a positive effect on stock returns.

Keywords: Return on Asset, Earning per Share, Debt to Equity Ratio, Stock Returns.