

ABSTRACT

Rena Kris Amanda, Effects of Return On Equity, Return On Assets, Price Earning Ratio, Net Profit Margin, Debt To Equity Ratio on Stock Returns in Manufacturing Companies in the Consumer Goods Industry Sector Listed on the Indonesia Stock Exchange (IDX) for the 2016-2020 period. Under the guidance of Drs. Makhmud Zulkifli, M.Si.

The purpose of this study was to determine the effect of Return On Equity, Return On Assets, Price Earning Ratio, Net Profit Margin, Debt To Equity Ratio effect partially and simultaneously on Stock Return both partially and simultaneously. The number of suitable samples is 27 companies. This study uses a quantitative approach. This study uses secondary data with data sources coming from the company's financial statements on the Indonesia Stock Exchange (IDX). The sampling technique used was purposive sampling, namely the sampling method with certain criteria. This research method uses multiple linear regression analysis using the SPSS program. The results of the F test show that Return On Equity, Return On Assets, Price Earning Ratio, Net Profit Margin, Debt To Equity Ratio have a positive and significant effect on stock returns in manufacturing companies in the consumer goods industry sector which are listed on the Indonesia Stock Exchange (IDX), which means The hypothesis is accepted and the t test results show that Return On Equity, Return On Assets have a negative and insignificant effect on Stock Return. Meanwhile, Net Profit Margin, Debt to Equity Ratio have a positive and insignificant effect on Stock Return, and Price Earning Ratio has a positive and significant effect on Stock Return.

Keywords: Return On Equity, Return On Assets, Price Earning Ratio, Net Profit Margin, Debt To Equity Ratio, Stock Return

ABSTRAK

Rena Kris Amanda, Pengaruh Return On Equity, Return On Asset, Price Earning Ratio, Net Profit Margin, Debt To Equity Ratio terhadap Return Saham Pada Perusahaan Manufaktur Sektor Industri Barang Konsumsi Yang Terdaftar Di Bursa Efek Indonesia (BEI) Periode 2016-2020. Dibawah pembimbing Drs. Makhmud Zulkifli, M.Si.

Tujuan penelitian ini dilakukan untuk mengetahui pengaruh Return On Equity, Return On Asset, Price Earning Ratio, Net Profit Margin, Debt To Equity Ratio berpengaruh secara parsial dan simultan terhadap Return Saham baik secara parsial dan simultan. Banyaknya sampel yang sesuai adalah 27 perusahaan. Penelitian ini menggunakan pendekatan kuantitatif. Penelitian ini menggunakan data sekunder dengan sumber data yang berasal dari laporan keuangan perusahaan di Bursa Efek Indonesia (BEI). Teknik pengambilan sampel menggunakan purposive sampling yaitu metode pengambilan sampel dengan kriteria tertentu. Metode penelitian ini menggunakan analisis regresi linier berganda dengan menggunakan program SPSS. Hasil uji F menunjukkan bahwa Return On Equity, Return On Asset, Price Earning Ratio, Net Profit Margin, Debt To Equity Ratio berpengaruh positif dan signifikan terhadap Return Saham pada perusahaan manufaktur sektor industri barang konsumsi yang tercatat di Bursa Efek Indonesia (BEI) yang artinya hipotesis diterima dan hasil uji t menunjukkan bahwa Return On Equity, Return On Asset berpengaruh negatif dan tidak signifikan terhadap Return Saham. Sedangkan Net Profit Margin, Debt to Equity Ratio berpengaruh positif dan tidak signifikan terhadap Return Saham, dan Price Earning Ratio berpengaruh positif dan signifikan terhadap Return Saham.

Kata Kunci: Return On Equity, Return On Asset, Price Earning Ratio, Net Profit Margin, Debt To Equity Ratio, Return Saham