

ABSTRAK

Penelitian ini menganalisis *Return* saham indeks LQ-45 yang terdaftar di Bursa Efek Indonesia (BEI). Penelitian ini fokus pada analisis indikator profitabilitas, solvabilitas, likuiditas, serta faktor makroekonomi seperti inflasi dan *Kurs* terhadap *Return* saham indeks LQ-45 selama periode 2020-2023. Metode yang digunakan dalam penelitian ini adalah pendekatan kuantitatif dengan teknik purposive sampling untuk pengambilan sampel. Data diperoleh dari situs Bursa Efek Indonesia (BEI), entitas terkait, dan data Bank Indonesia. Hasil pemilihan sampel, terdapat 24 perusahaan yang memenuhi kriteria. Hasil penelitian menunjukkan bahwa inflasi memiliki pengaruh positif terhadap *Return* saham, *Kurs* memiliki pengaruh negatif terhadap *Return* saham, sedangkan ROA, EPS, CR, dan DER tidak memiliki pengaruh terhadap *Return* saham.

Kata kunci: *Return* (ROA), *Earning per Share* (EPS), *Current Ratio* (CR), *Debt to Equity Ratio* (DER), Inflasi, *Kurs*, dan *Return Saham*.

ABSTRACT

This study analyzes the stock Returns of the LQ-45 index listed on the Indonesia Stock Exchange (IDX). This research focuses on analyzing indicators of profitability, solvency, liquidity, and macroeconomic factors such as inflation and exchange rates on the stock Returns of the LQ-45 index during the period 2020-2023. The method used in this research is a quantitative approach with purposive sampling technique for sampling. Data is obtained from the Indonesia Stock Exchange (IDX) website, related entities, and Bank Indonesia data. From the sample selection results, there were 24 companies that met the criteria. The results showed that inflation indicators have a positive influence on stock Returns, exchange rates have a negative influence on stock Returns, while ROA, EPS, CR, and DER have no influence on stock Returns.

Keywords: Return (ROA), Earning per Share (EPS), Current Ratio (CR), Debt to Equity Ratio (DER), Inflation, Exchange Rate, and Stock Return.