ABSTRAK

FAKTOR-FAKTOR FUNDAMENTAL KEUANGAN PERUSAHAAN TERHADAP *RETURN* SAHAM PADA PERUSAHAAN MANUFAKTUR YANG TERDAFTAR DI BURSA EFEK INDONESIA TAHUN 2017-2019

Oleh:

MEILI ATIKA

Email : meiliatika05@gmail.com

Penelitian ini bertujuan untuk mengetahui pengaruh variabel likuiditas terhadap *return* saham perusahaan, pengaruh variabel *profitabilitas* terhadap return saham perusahaan dan pengaruh variabel *price earning ratio* terhadap return saham perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode 2017-2019. Jenis penelitian ini adalah kuantitatif dengan sumber data sekunder. Sampel penelitian ini adalah perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia berjumlah 66 data. Pengambilan sampel dalam penelitian ini menggunakan teknik *purposive sampling*. Pengujian hipotesis menggunakan data regresi linear berganda. Hasil penelitian ini menunjukan variabel *likuiditas,* tidak berpengaruh terhadap *retur*n saham perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode 2017-2019, variabel *profitabilitas* tidak berpengaruh terhadap *retur*n saham perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode 2017-2019 dan variabel *price earning ratio* tidak berpengaruh terhadap *retur*n saham perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode 2017-2019.

Kata Kunci : *Likuiditas, Profitabilitas, Price Earning Ratio Dan Retur*n Saham.

ABSTRACT

THE FUNDAMENTAL FINANCIAL FACTORS AFFECTING STOCK RETURN IN MANUFACTURING COMPANIES LISTED ON THE INDONESIA STOCK EXCHANGE FROM 2017 TO 2019

By:
MEILI ATIKA

The purpose of the study was to determine the effect of liquidity variables on stock returns, the effect of profitability variables on stock returns, and the effect of the price-earnings ratio on stock returns in manufacturing companies listed on the Indonesia Stock Exchange during the period 2017-2019. This research was quantitative with secondary data sources. The sample of this study consisted of 66 manufacturing companies listed on the Indonesia Stock Exchange. The sampling technique used in this study was purposive sampling. The hypothesis testing used multiple linear regression analysis. The result showed that the liquidity variable did not affect stock returns in manufacturing companies listed on the Indonesia Stock Exchange during the 2017-2019 period, the profitability variable did not affect stock returns in manufacturing companies listed on the Indonesia Stock Exchange during the 2017-2019 period, and the price-earnings ratio variable did not affect stock returns in manufacturing companies listed on the Indonesia Stock Exchange during the 2017-2019 period.

Keywords: Liquidity, Profitability, Price Earnings Ratio, and Stock Return