ABSTRAK

Penelitian ini bertujuan untuk mengetahui penagruh *Debt to Equity Ratio*, *Earning Per Share*, *Return On Asset* dan *Return On Equity* terhadap *Return* Saham pada perusahaan manufaktur sektor *consumer goods* yang terdaftar di Bursa Efek Indonesia periode 2014-2018.

Penelitian ini merupakan penelitian kasual komparatif (*Causal-Comparative Research*). Populasi dalam penelitian ini adalah perusahaan perusahaan manufaktur sektor *consumer good*. Pemilihan sampel menggunakan teknik *purposive sampling* dan diperoleh sampel penelitian 26 laporan keuangan emiten. Data pada penelitian ini adalah data sekunder yang diperoleh dari Galeri Pojok Bursa Efek Indonesia STIESIA. Metode statistik yang digunakan untuk menganalisis data menggunakan analisis analisis regresi linier berganda.

Hasil penelitian menunjukkan bahwa *Debt to Equity Ratio* (DER) berpengaruh negatif dan tidak signifikan terhadap *return* saham, *Earning Per Share* (EPS) berpengaruh positif dan signifikan terhadap *return* saham, *Return On Asset* (ROA) berpengaruh positif dan signifikan terhadap *return* saham sedangkan *Return On Equity* (ROE) berpengaruh positif dan signifikan terhadap *return* saham.

Kata Kunci: *Return* Saham, *Debt to Equity Ratio, Earning Per Share, Return On Asset, Return On Equity*.

ABSTRACT

This study aims to determine the effect of Debt to Equity Ratio, Earning Per Share, Return On Assets and Return On Equity to Stock Returns in consumer goods manufacturing companies listed on the Indonesia Stock Exchange in the 2014-2018 period.

This research is a comparative casual research (Causal-Comparative Research). The population in this study is the consumer sector manufacturing companies. The sample selection uses a purposive sampling technique and research samples are obtained from 26 issuer's financial statements. The data in this study are secondary data obtained from the STIESIA Indonesia Stock Exchange Corner Gallery. The statistical method used to analyze data uses multiple linear regression analysis.

The results showed that the Debt to Equity Ratio (DER) had a negative and not significant effect on stock returns, Earning Per Share (EPS) had a positive and significant effect on stock returns, Return On Assets (ROA) had a positive and significant effect on stock returns while Return On Equity (ROE) has a positive and significant effect on stock returns.

Keywords: stock return, debt to equity ratio, earning per share, return on assets, return on equity.