

ABSTRAK

Penelitian ini bertujuan untuk mengetahui dan menguji pengaruh Rasio Pasar, Rasio Profitabilitas, dan *Leverage* terhadap *Return* Saham pada perusahaan *Building Contruccion* yang terdaftar di Bursa Efek Indonesia. Rasio Pasar diproksikan menggunakan *Price Earning Ratio*, Rasio Profitabilitas diproksikan menggunakan *Return On Assets*, dan *Leverage* diproksikan menggunakan *Debt To Equity Ratio*

Jenis penelitian ini adalah penelitian kuantitatif. Populasi penelitian adalah perusahaan *Building Contruccion* yang terdaftar di Bursa Efek Indonesia. Sampel yang digunakan pada penelitian ini yaitu menggunakan metode *Sampling Jenuh*, berdasarkan metode *sampling jenuh* didapatkan sampel sebanyak 8 perusahaan *Building Contruccion*. Data penelitian diambil selama 5 tahun, yaitu tahun 2018-2022. Dilakukan dengan menggunakan Regresi Linear Berganda dengan bantuan program SPSS versi 29.

Hasil penelitian menunjukkan bahwa Rasio Pasar (*Price Earning Ratio*) berpengaruh positif signifikan terhadap *return* saham, Rasio Profitabilitas (*Return On Assets*) berpengaruh positif dan signifikan terhadap *return* saham, dan *Leverage* (*Debt To Equity Ratio*) berpengaruh negatif tidak signifikan terhadap *return* saham.

Kata Kunci : Rasio Pasar, Rasio Profitabilitas, *Leverage*, *Return* saham

ABSTRACT

This research aimed to find out and examine the effect of market, profitability, and leverage on the stock return of Building Construction companies listed on the Indonesia Stock Exchange (IDX). The market was referred to as the Price Earning Ratio (PER), profitability was referred to as Return On Assets (ROA), and leverage was referred to as the Debt to Equity Ratio (DER).

The research was quantitative. The population was Building and construction companies listed on IDX. Moreover, the data collection technique used saturated sampling. In line with that, there were 8 companies as the sample. The data were taken for 5 years (2018-2022). Furthermore, the data analysis technique used multiple linear regression with SPSS 29.

The result concluded that PER had a positive and significant effect on stock price. Likewise, ROA had a positive and significant effect on stock price. On the other hand, DER had a negative and insignificant effect on stock price.

Keywords: Market, Profitability, Leverage, Stock Return

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