

ABSTRAK

PENGARUH *RETURN ON ASSET*, *RETURN ON EQUITY*, *DEBT TO EQUITY RATIO*, DAN *DIVIDEND PAYOUT RATIO* TERHADAP *RETURN SAHAM* PADA PERUSAHAAN YANG TERGABUNG DI INDEKS SAHAM LQ45

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Penelitian ini bertujuan untuk mengetahui pengaruh *Return on Asset* (ROA), *Return on Equity* (ROE), *Debt to Equity Ratio* (DER), dan *Dividend Payout Ratio* (DPR) terhadap *return* saham perusahaan yang tergabung pada indeks saham LQ45 baik secara simultan maupun parsial. Populasi dalam penelitian ini berjumlah 62 perusahaan yang tergabung dalam indeks LQ45. Teknik pengambilan sampel dalam penelitian menggunakan metode purposive sampling. Berdasarkan kriteria sampel penelitian berjumlah 44 perusahaan. Data dalam penelitian ini merupakan data sekunder yang diperoleh melalui *website* Bursa Efek Indonesia (www.idx.co.id). Metode analisis data dalam penelitian ini yaitu Uji Asumsi Klasik, Analisis Regresi Linear Berganda, dan Pengujian Koefisien Determinasi dengan menggunakan aplikasi SPSS 25. Hasil penelitian ini menunjukkan bahwa variabel *Return on Asset*, *Return on Equity*, *Debt to Equity Ratio*, dan *Dividend Payout Ratio* secara simultan berpengaruh signifikan terhadap *return* saham serta variabel *Return on Equity* dan *Dividend Payout Ratio* secara parsial berpengaruh positif dan signifikan terhadap *return* saham. Sedangkan variabel *Return on Asset* dan *Debt to Equity Ratio* secara parsial tidak berpengaruh terhadap *return* saham.

Kata kunci: *Return on Asset* (ROA), *Return on Equity* (ROE), *Debt to Equity Ratio* (DER), *Dividend Payout Ratio* (DPR), *Return Saham*

ABSTRACT

**THE INFLUENCE OF RETURN ON ASSET, RETURN ON EQUITY,
DEBT TO EQUITY RATIO, AND DIVIDEND PAYOUT RATIO
TOWARDS STOCK RETURN AT COMPANIES IN THE LQ45 STOCK
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This study aims to determine the influence of Return on Asset (ROA), Return on Equity (ROE), Debt to Equity Ratio (DER), and Dividend Payout Ratio (DPR) towards stock return at companies in the LQ45 stock index either simultaneously or partially. The population in this study found 62 companies that are members of the LQ45 index. The sampling technique used in this research is a purposive sampling method. Based on the criteria of the research sample, there are 44 companies. The data in this study is secondary data obtained through the Indonesia Stock Exchange website (www.idx.co.id). The data analysis methods in this study are the Classical Assumption Test, Multiple Linear Regression Analysis, and the Coefficient of Determination Testing using the SPSS 25 application. The results of this study indicate that Return on Assets, Return on Equity, Debt to Equity Ratio, and Dividend Payout Ratio simultaneously influenced stock returns, and the Return on Equity and Dividend Payout Ratio variables partially had a positive and significant influence towards stock returns. While the Return on Assets and Debt to Equity Ratio variables partially had no influence towards stock returns.

Keywords: *Return on Asset (ROA), Return on Equity (ROE), Debt to Equity Ratio (DER), Dividend Payout Ratio (DPR), Stock Return*