ABSTRAK

Ivan Davinci, 21101155310415, Jurusan Manajemen Tahun 2025. Pengaruh *Current Ratio*, *Debt to Equity Ratio*, *Return on Equity*, dan *Earning Per Share* Terhadap *Return* Saham Pada Perusahaan Sektor *Financials* yang Terdaftar di BEI Tahun 2019-2023, pembimbing I Dr. Ir. Zefri Yenni, MM dan pembimbing II Fatma Ariani, SE, MM. *Return* saham merupakan suatu hasil yang diperoleh investor dari kegiatan investasi yang dilakukannya. *Return* saham pada perusahaan sektor *financials* selama tahun 2019-2023 mengalami fluktuasi sehingga penulis tertarik untuk meneliti dan menganalisis pengaruh *Current Ratio*, *Debt to Equity Ratio*, *Return on Equity*, dan *Earning Per Share* terhadap *Return* Saham. Sampel pada penelitian ini dipilih dengan menggunakan metode *purposive sampling* sehingga dari 105 perusahaan diperoleh sampel sebanyak 57 perusahaan. Metode analisis yang digunakan pada penelitian ini adalah analisis regresi linier berganda dengan menggunakan SPSS v22.

Berdasarkan hasil penelitian menunjukkan *Current Ratio* dan *Return on Equity* secara parsial berpengaruh signifikan terhadap *Return* Saham. Sedangkan *Debt to Equity Ratio* dan *Earning Per Share* secara parsial tidak berpengaruh signifikan terhadap *Return* Saham. Secara simultan *Current Ratio*, *Debt to Equity Ratio*, *Return on Equity*, dan *Earning Per Share* berpengaruh signifikan terhadap *Return* Saham. Sumbangan kontribusi yang diberikan oleh *Current Ratio*, *Debt to Equity Ratio*, *Return on Equity*, dan *Earning Per Share* terhadap *Return* Saham sebesar 10,6%.

Kata kunci : *Return* Saham, *Current Ratio*, *Debt to Equity Ratio*, *Return on Equity*, *Earning Per Share*

ABSTRACK

Ivan Davinci, 21101155310415, Management Department, 2025. The Effect of Current Ratio, Debt to Equity Ratio, Return on Equity, and Earning Per Share on Stock Returns in Financial Sector Companies Listed on the IDX in 2019-2023, Supervisor I Dr. Ir. Zefri Yenni, MM and Supervisor II Fatma Ariani, SE, MM. Stock returns are the results obtained by investors from their investment activities. Stock returns in financial sector companies during 2019-2023 fluctuated so the author was interested in researching and analyzing the effect of Current Ratio, Debt to Equity Ratio, Return on Equity, and Earning Per Share on Stock Returns. The sample in this study was selected using the purposive sampling method so that from 105 companies a sample of 57 companies was obtained. The analysis method used in this study is multiple linear regression analysis using SPSS v22.

Based on the results of the study, it shows that the Current Ratio and Return on Equity partially have a significant effect on Stock Returns. While Debt to Equity Ratio and Earning Per Share partially do not have a significant effect on Stock Returns. Simultaneously, Current Ratio, Debt to Equity Ratio, Return on Equity, and Earning Per Share have a significant effect on Stock Returns. The contribution given by the Current Ratio, Debt to Equity Ratio, Return on Equity, and Earning Per Share to Stock Returns is 10.6%.

Keywords: Stock Return, Current Ratio, Debt to Equity Ratio, Return on Equity, Earning Per Share