

ABSTRAK

Penelitian ini bertujuan untuk menguji seberapa besar Pengaruh Suku Bunga, Resiko Bisnis, Resiko Sistematis Dan Profitabilitas Terhadap Return Saham Pada Perusahaan Manufaktur Yang Terdaftar Di Bursa Efek Indonesian Periode 2016-2020. Metode pengumpulan data melalui survei pada bursa efek indonesia, dengan sampe 60 perusahaan. Metode analisis yang digunakan adalah analisis regresi data panel menggunakan Eviews 9.

Hasil penelitian yang didapatkan berdasarkan Uji Parsial (Uji t) diperoleh Suku Bunga berpengaruh signifikan terhadap Return Saham. Serta Resiko Sistematis berpengaruh signifikan terhadap Return Saham. Serta Resiko Bisnis berpengaruh signifikan terhadap Return Saham. Serta Profitabilitas berpengaruh signifikan terhadap Return Saham.

Kontibusi sumbangan variabel *independen* diperoleh Suku Bunga, Resiko Bisnis, Resiko Sistematis dan Profitabilitas terhadap variabel *dependen* Return Saham adalah sebesar 28,9%. Sedangkan sisanya adalah sebesar 71,1% dipengaruhi oleh variabel lain di luar penelitian ini. Kemudian kontibusi sumbangan variabel *independen*.

Kata Kunci: Suku Bunga, Resiko Bisnis, Resiko Sistematis, Profitabilitas, Return Saham

ABSTRACT

This study aims to examine the influence of interest rates, business risk, systematic risk and profitability on stock returns in manufacturing companies listed on the Indonesian Stock Exchange for the 2016-2020 period. The method of collecting data is through a survey on the Indonesian stock exchange, with up to 60 companies. The analytical method used is panel data regression analysis using Eviews 9.

The results obtained based on the partial test (t test) obtained that interest rates have a significant effect on stock returns. And Systematic Risk has a significant effect on Stock Return. And Business Risk has a significant effect on Stock Return. And profitability has a significant effect on stock returns.

The contribution of the independent variable obtained by Interest Rate, Business Risk, Systematic Risk and Profitability on the dependent variable of Stock Return is 28.9%. While the remaining 71.1% is influenced by other variables outside of this study. Then the contribution of the independent variable.

Keywords: Interest Rate, Business Risk, Systematic Risk, Profitability, Stock Return