ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *earning per share* (EPS), *return on assets* (ROA), *debt to equity ratio* (DER) dan *total asset turnover* (TATO) terhadap Return saham. Variabel independen yang digunakan *earning per share* (EPS), r*eturn on assets* (ROA), *debt to equity ratio* (DER) dan *total asset turnover* (TATO). Variabel dependen yang digunakan adalah *return* saham.

Populasi dalam penelitian adalah perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia (BEI) pada tahun 2018-2020. Sampel yang dikumpulkan menggunakan metode *purposive sampling*. Total 22 perusahaan ditentukan sebagai sampel. Metode analisis penelitian ini menggunakan regresi linier berganda.

Hasil penelitian menunjukkan bahwa *earning per share* (EPS), *debt to equity ratio* (DER) dan *total asset turnover* (TATO) tidak berpengaruh terhadap *Return* Saham. Sementara itu, r*eturn on assets* (ROA) berpengaruh terhadap *Return* Saham.

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

ABSTRACT

This study aims to determine the effect of earnings per share (EPS), return on assets (ROA), debt to equity ratio (DER) and total asset turnover (TATO) on stock returns. The independent variables used were earnings per share (EPS), return on assets (ROA), debt to equity ratio (DER) and total asset turnover (TATO). The dependent variable used is stock returns.

The population in this study are LQ45 companies listed on the Indonesia Stock Exchange (IDX) in 2018-2020. Samples were collected using purposive sampling method. A total of 22 companies were determined as the sample. The method of analysis of this study using multiple linear regression.

The results showed that earnings per share (EPS), debt to equity ratio (DER) and total asset turnover (TATO) had no effect on stock returns. Meanwhile, return on assets (ROA) has an effect on stock returns.

Keywords: *Earning Per Share, Return On Asset, Debt to Equity Ratio, Asset Turnover and Return* Saham