

## ABSTRAK

*Return* merupakan imbalan atas keberanian investor dalam menanggung risiko atas investasi yang dilakukannya. Tujuan penelitian ini dilakukan yakni untuk mengetahui pengaruh *return on assets*, *price earning ratio*, *earning per share* dan *current ratio* terhadap *return* saham perusahaan yang terdaftar pada indeks LQ45 di Bursa Efek Indonesia Periode 2015-2019. Dengan menggunakan pengambilan data secara *purposive sampling* diperoleh 18 emiten saham sebagai sampel untuk diteliti dari 45 emiten saham. Berdasarkan hasil analisis ditemukan bahwa *return on assets*, *price earning ratio*, *earning per share* dan *current ratio* secara simultan berpengaruh signifikan terhadap *return* saham. Hasil analisis secara parsial menunjukkan bahwa *return on assets* dan *price earning ratio* berpengaruh positif signifikan terhadap *return* saham. Sedangkan *earning per share* dan *current ratio* tidak berpengaruh terhadap *return* saham.

**Kata kunci** : *return on assets*, *price earning ratio*, *return* saham

## **ABSTRACT**

*Return is a reward for investors' courage in taking the risk of their investments. The purpose of this study was conducted to determine the effect of return on assets, price earning ratio, earning per share and current ratio to stock return on company listed on LQ45 Index at Indonesia Stock Exchange 2015-2019. By using purposive sampling, we obtained sample of 28 from 45 companies to be examined. Based on the results of the analysis found that return on assets, price earning ratio, earning per share and current ratio simultaneously affect the stock return. Partial analysis results show that the return on assets and price earning ratio has a significant positive effect on stock returns. While earning per share and current ratio no effect on stock return.*

**Keywords :** *return on assets, price earning ratio, stock return*