

## ABSTRAK

**Okki Asokawaty Djafar SN Sjah. 2021.** Pengaruh Profitabilitas Terhadap Return Saham Pada Perusahaan Manufaktur Yang Terdaftar Di Bursa Efek Indonesia Pada Periode 2015- 2019. Ketua Komisi: **Muhsin N. Bailusy**, Anggota Komisi: **Fadli Ali Taslim**.

Tujuan penelitian ini adalah untuk menguji dan menganalisis : 1) Apakah ROA berpengaruh terhadap *return* saham ; 2) Apakah ROE berpengaruh terhadap *return* saham; 3) Apakah EPS berpengaruh terhadap *return* saham; dan 4) Apakah NPM berpengaruh terhadap *return* saham. Penelitian ini menguji apakah *return on asset*, *return on equity*, *earning per share* dan *net profit margin* memiliki pengaruh terhadap *return* saham pada perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia. Penelitian ini menggunakan sampel 45 perusahaan manufaktur selama periode 2015-2019.

Hasil penelitian ini secara parsial menunjukkan bahwa: 1) *Return On Asset* berpengaruh Positif signifikan terhadap *return* saham; 2) *Return On Equity* berpengaruh Positif signifikan terhadap *return* saham; 3) *Earning Per Share* berpengaruh Positif signifikan terhadap *return* saham. 4) *Net Profit Margin* berpengaruh negatif signifikan terhadap *return* saham.

**Kata Kunci:** *Return On Asset, Return On Equity, Earning Per Share, Net Profit Margin*, dan *Return Saham*

## **ABSTRACT**

**Okki Asokawaty Djafar SN Sjah. 2021.** *The Effect of Profitability on Stock Returns in Manufacturing Companies Listed on the Indonesia Stock Exchange in the 2015-2019 Period.* Chairman of the Commission: **Muhsin N. Bailusy**, Member of the Commission: **Fadli Ali Taslim**.

*The purpose of this study was to test and analyze: 1) Does ROA affect stock returns; 2) Does ROE affect stock returns; 3) Does EPS affect stock returns; and 4) Does NPM affect stock returns. This study examines whether return on assets, return on equity, earning per share and net profit margin have an influence on stock returns in manufacturing companies listed on the Indonesia Stock Exchange. This study used a sample of 45 manufacturing companies during the 2015-2019 period.*

*The results of this study partially show that: 1) Return on assets has a significant positive effect on stock returns; 2) Return On Equity has a significant positive effect on stock returns; 3) Earning Per Share has a significant positive effect on stock returns. 4) Net Profit Margin has a significant negative effect on stock returns.*

**Keywords:** *Return On Asset, Return On Equity, Earning Per Share, Net Profit Margin, and Return saham*