

ABSTRAK

Penelitian ini bertujuan untuk mengetahui Pengaruh Profitabilitas Terhadap *Return Saham* Pada Perusahaan Aneka Industri yang terdaftar di BEI Tahun 2020-2022, menggunakan variabel terikat *Return Saham*, lalu variabel bebas terdiri dari *Return On Equity (ROE)*, *Return On Asset (ROA)*, *Gross Profit Margin (GPM)*, *Net Profit Margin (NPM)* dan *Earning Per share (EPS)*. Metode analisis dalam penelitian ini menggunakan metode data panel dengan bantuan alat *statistic eviews 10*, hasil penelitian menyatakan bahwa secara parsial diperoleh bahwa *Return On Equity* secara negatif tidak signifikan berpengaruh terhadap *Return Saham*, *Return On Asset* memiliki pengaruh positif dan tidak signifikan terhadap *Return Saham*, *Gross Profit Margin* secara negatif tidak signifikan berpengaruh terhadap *Return Saham*, *Net Profit Margin* memiliki pengaruh negatif dan tidak signifikan terhadap *Return Saham* dan *Earning Per Share* memiliki pengaruh positif dan signifikan terhadap *Return Saham*. Hasil secara simultan menyatakan bahwa ROE, ROA, GPM, NPM dan EPS berpengaruh positif dan signifikan terhadap *Return Saham*. Adanya pengaruh positif dari profitabilitas terhadap *return saham* menunjukkan semakin baik perusahaan di sektor aneka industri memperoleh keuntungan, tentu hal ini akan meningkatkan daya tarik perusahaan kepada investor sehingga perusahaan tersebut banyak diminati investor dan memiliki perkembangan yang baik.

Kata Kunci : *Retun Saham, Return On Equity, Return On Asset, Earning Per Share, Gross Profit Margin, Nett Profit Margin.*

ABSTRACT

This research aims to determine the influence of profitability on stock returns in various industrial companies listed on the BEI in 2020-2022, using the dependent variable Stock Return, then the independent variable consisting of Return On Equity (ROE), Return On Assets (ROA), Gross Profit Margin (GPM), Net Profit Margin (NPM) and Earning Per share (EPS). The analysis method in this research uses the panel data method with the help of the eviews 10 statistical tool, the results of the research state that partially it is found that Return On Equity has a negative and insignificant effect on Stock Returns, Return On Assets has a positive and insignificant effect on Stock Returns, Gross Profit Margin has a negative and insignificant effect on Stock Returns, Net Profit Margin has a negative and insignificant effect on Stock Returns and Earning Per Share has a positive and significant effect on Stock Returns. The results simultaneously state that ROE, ROA, GPM, NPM and EPS have a positive and significant effect on stock returns. The positive influence of profitability on stock returns shows that companies in various industrial sectors are getting better profits, of course this will increase the company's attractiveness to investors so that the company is in great demand by investors and has good development.

Keywords: *Stock Return, Return On Equity, Return On Assets, Earning Per Share, Gross Profit Margin, Net Profit Margin.*