

ABSTRAK

Sektor perindustrian menjadi salah satu sektor yang paling terdampak pada masa pandemi virus *Covid-19*, dimana beberapa perusahaan pada sektor perindustrian mengalami penurunan. Penelitian ini bertujuan untuk menganalisis pengaruh rasio keuangan terhadap *return* saham perusahaan perindustrian yang terdaftar di Bursa Efek Indonesia pada periode 2018 - 2022. Populasi dalam penelitian ini adalah 63 perusahaan. Sampel yang dipergunakan adalah sebanyak 37 perusahaan, dihitung menggunakan rumus *Price to Earning Ratio* (PER), *Price to Book Value* (PBV), *Return On Equity* (ROE), dan *Debt to Equity Ratio* (DER). Metode pengumpulan data menggunakan dataset statistik. Metode analisis data menggunakan analisis deskriptif regresi data panel. Penelitian ini menggunakan alat bantu EViews. Hasil penelitian menunjukkan bahwa *Price to Earning Ratio* (PER) berpengaruh negatif signifikan terhadap *Return Saham*, *Price to Book Value* (PBV) berpengaruh positif terhadap *Return Saham*, *Return On Equity* (ROE), dan *Debt to Equity Ratio* (DER) tidak berpengaruh terhadap *Return Saham*.

Kata Kunci: PER, PBV, ROE, DER, *Return Saham*



ABSTRACT

The industry sector was one of the sectors most affected during the Covid-19 virus pandemic, where several sectors in the industry sector experienced a decline. This study aims to analyze the effect of financial ratios on stock returns of industry companies listed on the Indonesian Stock Exchange in the period 2018 - 2022. The population in this study was 63 companies. The sample used is 37 companies, calculated using the formula Price to Earning Ratio (PER), Price to Book Value (PBV), Return On Equity (ROE), and Debt to Equity Ratio (DER). The data collection method uses statistical datasets. The data analysis method used descriptive analysis of panel data regression. The results of the research show that Price to Earning Ratio (PER) has a significant negative effect on Stock Returns, Price to Book Value (PBV) has a positive effect on Stock Returns, Return On Equity (ROE), and Debt to Equity Ratio (DER) have no effect on Stock Return.

Keywords: PER, PBV, ROE, DER, Stock Return

