

**ABSTRACT**

**THE EFFECT OF PRICE EARNING RATIO, DIVIDEND YIELD,  
AND SALES GROWTH ON STOCK RETURN**

*(Survey on Company Listed on Indonesia Stock Exchange Consumer Goods  
Industry from 2016-2020)*

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*This study aims to determine (1) price earning ratio, dividend yield, sales growth and stock return at consumer goods industry companies listed on Indonesia Stock Exchange for period 2016-2020, (2) The effect of price earning ratio, dividend yield, and sales growth on stock return partially on consumer goods industry companies listed on Indonesia Stock Exchange for period 2016-2020, (3) The effect of price earning ratio, dividend yield, and sales growth on stock return simultaneously for period 2016-2020. In this study, based on the criteria of purposive sampling obtained 15 companies as sample. The data used is the secodary data from the company's 2016-2020, annual report obtained through the official website of Indonesia Stock Exchange [www.idx.co.id](http://www.idx.co.id). The research method used is a descriptive, quantitative analisys research method with a survey approach. The data analisys technique used is panel data regression analisys with EvIEWS 12. Base on result of research and data processing the result show: (1)Price earning ratio, dividend yield, sales growth and stock return have fluctuacting values for consumer goods industry companies listed on Indonesia Stock Exchange for period 2016-2020, (2) The effect of price earning ratio partially has a negative insignificant effect on stock return, dividend yield partially has negative significat effect on stock return, and sales growth partially has positive insignificant effect on stock return, (3) The effect of price earning ratio, dividend yield, and sales growth simultananeously has significant effect on stock return.*

*Keyword: Price Earning Ratio, Dividend Yield, and Sales Growth, Stock Return*

**ABSTRAK**  
**PENGARUH *PRICE EARNING RATIO*, *DIVIDEND YIELD*, DAN *SALES GROWTH* TERHADAP *RETURN SAHAM***  
(Survey pada Perusahaan *Consumer Goods Industry* yang Terdaftar di Bursa Efek Indonesia Periode 2016-2020)

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Penelitian ini bertujuan untuk mengetahui (1) *Price earning ratio*, *dividend yield*, *sales growth* dan *return* saham pada perusahaan *consumer goods industry* yang terdaftar pada Bursa Efek Indoensia periode 2016-2020, (2) Pengaruh *price earning ratio*, *dividend yield*, dan *sales growth* terhadap *return* saham secara parsial pada perusahaan *consumer goods industry* yang terdaftar pada Bursa Efek Indoensia periode 2016-2020, (3) Pengaruh *price earning ratio*, *dividend yield*, dan *sales growth* terhadap *return* saham secara bersama-sama pada perusahaan *consumer goods industry* yang terdaftar pada Bursa Efek Indoensia periode 2016-2020. Dalam penelitian ini, diperoleh 15 perusahaan sebagai sampel berdasarkan kriteria *purposive sampling*. Data yang digunakan merupakan data sekunder berupa laporan tahunan perusahaan tahun 2016-2020 yang diperoleh melalui *webisite* resmi Bursa Efek Indonesia [www.idx.co.id](http://www.idx.co.id). Metode penelitian yang digunakan adalah metode penelitian analisis deskriptif, kuantitatif dengan pendekatan survei. Teknik analisis yang digunakan adalah analisis regresi data panel dengan alat bantu *Eviews 12*. Berdasarkan hasil penelitian dan hasil pengolahan data menunjukkan bahwa: (1) *Price earning ratio*, *dividend yield*, *sales growth* dan *return* saham memiliki nilai yang fluktuatif pada perusahaan *consumer goods industry* yang terdaftar di Bursa Efek Indonesia 2016-2020, (2) *Price earning ratio* berpengaruh negatif tidak signifikan terhadap *return* saham, *dividend yield* berpengaruh negatif signifikan terhadap *return* saham, *sales growth* berpengaruh positif namun tidak signifikan terhadap *return* saham, (3) *price earning ratio*, *dividend yield*, dan *sales growth* berpengaruh secara bersama-sama terhadap *return* saham.

**Kata Kunci:** *Price Earning Ratio*, *Dividend Yield*, *sales growth*, *Stock Return*.