

ABSTRAKSI

Penelitian ini bertujuan untuk menganalisis pengaruh *Return on Assets* (ROA), *Earning Per Share* (EPS), *Price Earning Ratio* (PER), dan *Debt to Equity Ratio* (DER) dan *Turn Asset Turn Over* (TATO) terhadap *return* saham pada industri perbankan di BEI Periode 2008.– 2014. Data yang digunakan dalam penelitian ini adalah data sekunder yang diperoleh dari ICMD dan laporan keuangan periode tahun 2008–2014. Sampel penelitian berjumlah 28 (dua puluh delapan) perusahaan perbankan yang terdaftar di Bursa Efek Indonesia yang dipilih menggunakan metode *purposive sampling*. Penelitian ini menggunakan teknik analisis regresi linier berganda.

Hasil uji regresi berganda menunjukkan bahwa *Return on Assets* (ROA) berpengaruh negatif dan signifikan, *Earning Per Share* (EPS), *Price Earning Ratio* (PER), dan *Debt to Equity Ratio* (DER) dan *Turn Asset Turn Over* (TATO) berpengaruh positif dan signifikan terhadap *return* saham. Nilai *Adjusted R square* sebesar 0,951 artinya bahwa variabel *Return on Assets* (ROA), *Earning Per Share* (EPS), *Price Earning Ratio* (PER), dan *Debt to Equity Ratio* (DER) dan *Turn Asset Turn Over* (TATO) mempengaruhi *return* saham sebesar 95.1% dan sisanya sebesar 4.9% dijelaskan oleh variabel lain di luar model penelitian.

Kata kunci: *return* saham, *Return On Asset* (ROA), *Earning Per Share* (EPS), *Price Earning Ratio* (PER) dan *Debt to Equity Ratio* (DER) dan *Turn Asset Turn Over* (TATO).

ABSTRACT

This research is done to analyze the influence of Return on Assets (ROA), Earning Per Share (EPS), Price Earning Ratio (PER), dan Debt to Equity Ratio (DER) dan Turn Asset Turn Over (TATO) on banking companies listed on Indonesia Stock Exchange (IDX) period of 2008-2014. Data used in this research are taken from secondary data which is obtained from ICMD and financial report period of 2008-2014. Sample of the research consist of 28 (twenty eight) companies listed on IDX taken using purposive sampling method and multiple linear regression analysis technique.

The results of this research indicate that Return on Assets (ROA) have negative and significant, Earning Per Share (EPS), Price Earning Ratio (PER), dan Debt to Equity Ratio (DER) dan Turn Asset Turn Over (TATO) have positif and significant. Value of adjusted R^2 is 0,951 which means that Return on Assets (ROA), Earning Per Share (EPS), Price Earning Ratio (PER), dan Debt to Equity Ratio (DER) dan Turn Asset Turn Over (TATO) effect stock return for 95.1% and the rest 4.9% explained by other variables outside the case.

Keywords: stock return, Return On Asset (ROA), Earning Per Share (EPS), Price Earning Ratio (PER) dan Debt to Equity Ratio (DER) and Turn Asset Turn Over (TATO).