## *ABSTRACT*

*This research aims to know the influence of Earning Per Share (EPS), Return On Asset (ROA), Price Earning Ratio (PER), and Debt to Equity Ratio (DER) on Stock Return. The object of this research is Trade, Services & Investment Companies sub-sectors Retail Trade that are registered in Indonesia Stock Exchange for the period 2012-2016.*

*The design used in this research is causal comparative research. The sampling technique conducted by using purposive sampling method. The sample used as research as many as 8 companies from a total of 22 companies over 5 years of research with a total sample size of 40 samples.*

*The analysis technique used is the regression analysis data panel. The regression data panel model used is Fixed Effect with result of t-statistic test shows that EPS and DER to a significant negative effect on Stock Return of the Trade, Services & Investment Companies sub-sectors Retail Trade that are registered in Indonesia Stock Exchange for the period 2012-2016. ROA to a positive significant effect on Stock Return of the Trade, Services & Investment Companies sub-sectors Retail Trade that are registered in Indonesia Stock Exchange for the period 2012-2016. PER has no effect on Stock Return of the Trade, Services & Investment Companies sub-sectors Retail Trade that are registered in Indonesia Stock Exchange for the period 2012-2016.*



***Keywords :*** *Earning Per Share (EPS), Return On Asset (ROA), Price Earning Ratio(PER), Debt to Equity Ratio (DER) and Stock Return.*



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## ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Earning Per Share* (EPS), *Return On Asset* (ROA), dan *Price Earning Ratio* (PER), dan *Debt to Equity Ratio* (DER) terhadap *Return* Saham. Objek penelitian ini adalah Perusahaan *Trade, Services & Investment* sub sektor *Retail Trade* yang terdaftar di Bursa Efek Indonesia periode 2012-2016.

Desain penelitian yang digunakan adalah penelitian kausal komparatif. Pengambilan sampel dalam penelitian ini dilakukan dengan menggunakan teknik *purposive sampling method*. Sampel yang dijadikan penelitian sebanyak 8 perusahaan dari total 22 sampel selama 5 tahun penelitian dengan jumlah sampel keseluruhan sebanyak 40 sampel.

Teknik analisis yang digunakan adalah analisis regresi data panel. Model Regresi Data Panel yang digunakan adalah *Fixed Effect* dengan hasil uji t-statistik menunjukkan bahwa EPS dan DER berpengaruh negatif signifikan terhadap *Return* Saham pada perusahaan *Trade, Services & Investment* sub sektor *Retail Trade* yang terdaftar di Bursa Efek Indonesia periode 2012-2016. ROA berpengaruh positif signifikan terhadap *Return* Saham pada perusahaan *Trade, Services & Investment* sub sektor *Retail Trade* yang terdaftar di Bursa Efek Indonesia periode 2012-2016. PER tidak berpengaruh terhadap *Return* Saham pada perusahaan *Trade, Services & Investment* sub sektor *Retail Trade* yang terdaftar di Bursa Efek Indonesia periode 2012-2016.



**Kata kunci :** *Earning Per Share* (EPS) , *Return On Asset* (ROA), *Price Earning Ratio* (PER), *Debt to Equity Ratio* (DER) dan *Return* Saham



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