

ABSTRACT

The objective of this research is to determine the effect of Return On Asset (ROA), Earning Per Share (EPS), and Price Earning Ratio (PER) to Stock Return on Property and Real Estate Company Listed in Indonesia Stock Exchange. Data used in this study as many as 35 companies in the period 2014 to 2016. Data analysis methods used are tests of normality, multicollinearity test, heteroscedasticity test, autocorrelation test, the coefficient of determination, test F and test T.

The result of this research shows that the Return On Asset (ROA) has a significant effect on Stock Return, Earning Per Share (EPS), and Price Earning Ratio (PER) has no effect on Stock Return.

Keywords: Stock Return, Return On Asset (ROA), Earning Per Share (EPS), and Price Earning Ratio (PER).



ABSTRAK

Penelitian ini mempunyai tujuan untuk mengetahui pengaruh *Return On Asset* (ROA), *Earning Per Share* (EPS), and *Price Earning Ratio* (PER) terhadap Return Saham pada perusahaan Property dan Real Estate yang terdaftar di Bursa Efek Indonesia. Data yang digunakan dalam penelitian sebanyak 35 perusahaan dalam kurun waktu 2014-2016. Metode analisis data yang digunakan adalah uji normalitas, uji multikolinieritas, uji heteroskedastisitas, uji autokorelasi, koefisien determinasi, uji F dan uji t.

Hasil penelitian ini menunjukkan bahwa *Return On Asset* (ROA) berpengaruh signifikan terhadap Return Saham, *Earning Per Share* (EPS), and *Price Earning Ratio* (PER) tidak berpengaruh terhadap Return Saham.

Kata Kunci: Return Saham, *Return On Asset* (ROA), *Earning Per Share* (EPS), and *Price Earning Ratio* (PER).

