

ABSTRACT

The research aims to analyze the influence of fundamental factors ROA, EPS, DER, IOS, and beta against return of stocks. The research population is 179 companies listed in Index Kompas 100 during period year of 2011 up to the year 2015. Sampling techniques using a purposive sampling and found sample of as much as 33 company with 5 years of observations so that the retrieved a total of observations data as much as 165. The data used are financial statements from sample company published website www.idx.co.id, www.finance.yahoo.com and Indonesian Capital Market Directory (ICMD). The method of data analysis using quantitative method with statistical analysis test that is multiple linear regression. The results of the research that partially ROA and DER are factors that significantly on stock return, EPS and beta negative was not significant effect, while IOS positive was not significant effect on stock return of Index Kompas 100.

Keywords: ROA (Return on Assets), EPS (Earning Per Share), DER (Debt to Equity Ratio), IOS (Investment Opportunity Set), Stock Beta and Stock Return .



ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh faktor fundamental ROA, EPS, DER, IOS, dan beta saham terhadap *return* saham. Populasi penelitian adalah 179 perusahaan yang terdaftar dalam indeks kompas 100 selama periode tahun 2011 sampai dengan tahun 2015. Teknik pengambilan sampel menggunakan *purposive sampling* dan ditemukan sampel sebanyak 33 perusahaan selama 5 tahun sehingga diperoleh total data observasi sebanyak 165. Data yang digunakan adalah laporan keuangan dari perusahaan sampel yang dipublikasikan melalui website www.idx.co.id, www.finance.yahoo.com dan *Indonesian Capital Market Directory* (ICMD). Metode analisis data menggunakan metode kuantitatif dengan pengujian analisis statistik yaitu regresi linier berganda. Hasil penelitian menunjukkan bahwa secara parsial variabel ROA dan DER berpengaruh positif signifikan, EPS dan Beta saham berpengaruh negatif tidak signifikan sedangkan IOS berpengaruh positif namun tidak signifikan terhadap *return* saham indeks kompas 100.

Kata Kunci: ROA (*Return on Assets*), EPS (*Earning Per Share*), DER (*Debt to Equity Ratio*), IOS (*Investment Opportunity Set*), beta saham dan *Return* saham.

