ABSTRACT

This research has purpose to know influence of Return On Assets (ROA), Debt to Equity Ratio (DER), Earning Per Share (EPS), and Price to Book Value (PBV) on Stock Return. The sample of research is 13 companies conducted in Food and Beverages Sector listed on Indonesia Stock Exchange in 2012-2015. In this study the method of analysis used is the method of regression analysis of panel data. Data Panel Regression is a combination of cross section data and time series data, where the same cross section unit is measured at different times. The results of this study indicate that, DER have a negative and significant impact on Stock Return and PBV have a positive and significant impact on Stock Return. While ROA and EPS has no significant impact on Stock Return.
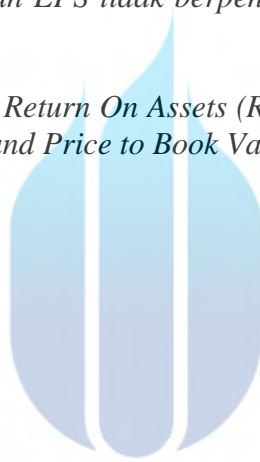
Keywords: Stock Return, Return On Assets (ROA), Debt to Equity Ratio (DER), Earning Per Share (EPS), and Price to Book Value (PBV)

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Assets (ROA), Rasio Utang terhadap Ekuitas (DER), Earning Per Share (EPS), dan Price to Book Value (PBV) terhadap Return Saham. Sampel penelitian adalah 13 perusahaan yang dilakukan di Sektor Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia pada tahun 2012-2015. Dalam penelitian ini metode analisis yang digunakan adalah metode analisis regresi data panel. Regresi Data Panel adalah kombinasi data cross section dan data time series, dimana cross section yang sama diukur pada waktu yang berbeda. Hasil penelitian ini menunjukkan bahwa, DER memiliki dampak negatif dan signifikan terhadap Return Saham dan PBV memiliki dampak positif dan signifikan terhadap Return Saham. Sedangkan ROA dan EPS tidak berpengaruh signifikan terhadap Return Saham.*

Kata kunci: *Return Saham, Return On Assets (ROA), Debt to Equity Ratio (DER), Earning Per Share (EPS), and Price to Book Value (PBV)*