

ABSTRAK

Penelitian ini bertujuan untuk mendapat bukti secara empiris mengenai Pengaruh *Return On Asset* (ROA), *Return On Equity* (ROE) dan *Earnings Per Share* (EPS) Terhadap *Return Saham* . sampel pada penelitian ini terdiri dari 13 perusahaan manufaktur sektor *food and beverage* yang terdaftar di Bursa Efek Indonesia periode 2011-2016. Data diperoleh menggunakan metode *purposive sampling*. Teknik analisis yang digunakan dalam penelitian ini adalah analisis regresi moderasi.

Hasil penelitian ini menunjukkan bahwa *return on asset* (ROA) berpengaruh positif terhadap *return saham*, *return on equity* (ROE) berpengaruh negatif terhadap *return saham* dan *earnings per share* (EPS) tidak berpengaruh terhadap *return saham*.

Kata kunci : *Return On Asset* (ROA), *Return On Equity* (ROE), *Earnings Per Share* (EPS), *Return Saham*.



ABSTRACT

This study aims to obtain evidence empirically about the Effect of Return On Assets (ROA), Return On Equity (ROE) and Earnings Per Share (EPS) Against Stock Return. The sample in this study consisted of 13 food and beverage manufacturing companies listed in Indonesia Stock Exchange period 2011-2016. Data obtained by using purposive sampling method. The analysis technique used in this research is moderation regression analysis.

The results of this study indicate that the return on assets (ROA) has a positive effect on stock return, return on equity (ROE) has a negative effect on stock return and earnings per share (EPS) has no effect on stock returns.

Keywords: Return On Assets (ROA), Return On Equity (ROE), Earnings Per Share (EPS), Stock Return

