

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Investment (ROI)*, *Price to Book Value (PBV)* dan *Net Profit Margin (NPM)* terhadap *Return Saham* pada perusahaan Kompas 100 yang terdaftar pada bursa efek Indonesia sejak tahun 2012-2014. Jenis data yang digunakan adalah data sekunder. Jumlah populasi dalam penelitian ini berjumlah 100 perusahaan. Pemilihan sampel dilakukan dengan menggunakan metode *purposive sampling*, sehingga diperoleh sampel sebanyak 42 perusahaan. Variabel independen yang digunakan terdiri dari *Return On Investment (ROI)*, *Price to Book Value (PBV)* dan *Net Profit Margin (NPM)*, dan variabel dependen yang digunakan adalah *Return Saham*. Metode analisis data menggunakan analisis regresi berganda. Pengolahan data dilakukan dengan menggunakan program SPSS Versi 21 *for windows*. Hasil penelitian menunjukkan bahwa secara serentak variabel *Return On Investment (ROI)*, *Price To Book Value (PBV)* dan *Net Profit Margin (NPM)* berpengaruh signifikan terhadap *Return Saham*. Sedangkan secara parsial hanya satu variabel yang terbukti memiliki pengaruh signifikan terhadap *Return Saham*, yaitu *Net Profit Margin (NPM)*. Sedangkan variabel *Return On Investment (ROI)*, *Price to Book Value (PBV)* dan *Net Profit Margin (NPM)* tidak terbukti memiliki pengaruh yang signifikan terhadap *Return Saham*.

Kata Kunci : *Return On Investment (ROI)*, *Price to Book Value (PBV)*, *Net Profit Margin (NPM)* dan *Return Saham*

UNIVERSITAS
MERCU BUANA

ABSTRACT

This study aims to determine the effect of the Return On Investment (ROI), Price to Book Value (PBV) and Net Profit Margin (NPM) of the Stock Return on Compass 100 companies listed on Indonesia Stock Exchange since 2012-2014. Data used is secondary data. Total population in this research were 100 companies. Sample selection is done by using purposive sampling method, in order to obtain a sample of 42 companies. Independent variables used consisted of Return On Investment (ROI), Price to Book Value (PBV) and Net Profit Margin (NPM), and the dependent variable used is Stock Return. Methods of data analysis using multiple regression analysis. Data processing was performed using SPSS version 21 for Windows. The results showed that simultaneously variable Return On Investment (ROI), price to book value (PBV) and Net Profit Margin (NPM) significantly affects the Stock Return. While partially only one variable that proved to have a significant influence on Stock Return, the Net Profit Margin (NPM). While the variable Return On Investment (ROI), Price to Book Value (PBV) and Net Profit Margin (NPM) is not proven to have a significant impact on Stock Return.

Keywords: Return On Investment (ROI), Price to Book Value (PBV), Net Profit Margin (NPM) and Stock Return



UNIVERSITAS
MERCU BUANA