

ABSTRAK

Penelitian ini untuk mengetahui pengaruh *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Price Earning Ratio* (PER) terhadap *Return Saham*. Objek penelitian ini adalah perusahaan perbankan BUMN yang terdaftar di BEI pada tahun 2010-2017. Pemilihan sampel dalam penelitian ini menggunakan metode *purposive sampling* dan didapatkan 4 perusahaan yang sesuai dengan kriteria. Data penelitian diperoleh dari Bursa Efek Indonesia. Metode yang digunakan dalam penelitian ini adalah analisis regresi data panel dan didapatkan bahwa model yang lebih tepat digunakan adalah *common effect*. Dari hasil penelitian didapatkan nilai *adjusted R-Square* sebesar 31,06%. Observasi pada penelitian ini sebanyak 32 data yang diolah dengan menggunakan *Eviews 9*. Hasil penelitian ini menunjukkan bahwa secara parsial *Debt to Equity Ratio* (DER), variabel *Earning Per Share* (EPS), dan *Price Earning Ratio* (PER) berpengaruh positif signifikan terhadap *return saham*.

Kata Kunci: *Debt to Equity Ratio*, *Earning Per Share*, *Price Earning Ratio*, *Return Saham*.



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ABSTRACT

This study was to determine the effect of Debt to Equity Ratio (DER), Earning Per Share (EPS), and Price Earning Ratio (PER) to a Stock Return. The object of this research is the consistent companies BUMN banks listed on the IDX period in 2013-2017. Sample selection in this study used a purposive sampling method and obtained 4 companies that were in accordance with the criteria. The research data was obtained from the IDX. The method used in this study is panel data regression analysis and it was found that the more appropriate model is the common effect. From the result of the study obtained the adjusted R-Square value of 31,06%. Observation of this research is estimated 32 data processed using with eviews 9. The results of this study show that partially the variable of Debt to Equity Ratio (DER), Earning Per Share (EPS) and Price Earning Ratio (PER) has significant positive effect to Stock Return.

Key word: Debt to Equity Ratio, Earning Per Share, Price Earning Ratio, Stock Return.



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