

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Asset* (ROA), *Earning Per Share* (EPS), dan *Price Earning Ratio* (PER) terhadap *Return Saham* perusahaan asuransi yang terdaftar di Bursa Efek Indonesia tahun 2013 – 2017.

Data dalam penelitian ini menggunakan data sekunder berupa laporan keuangan tahunan yang diperoleh dari situs Bursa Efek Indonesia, situs perusahaan dan sumber pendukung yang lain. Teknik analisis data menggunakan regresi berganda yang diolah menggunakan program SPSS 21. Teknik pengambilan sampel diambil dengan metode *purposive sampling* sebanyak 11 perusahaan asuransi dari 14 perusahaan yang terdaftar di BEI.

Berdasarkan hasil analisis data dalam penelitian menunjukan bahwa variabel *Return On Asset* (ROA), *Earning Per Share* (EPS) dan *Price Earning Ratio* (PER) tahun 2013 – 2017 secara simultan dan parsial mempunyai pengaruh positif terhadap variabel return saham.

Kata Kunci: *Return Saham, Return On Asset, Earning Per Share, Price Earning Ratio*



ABSTRACT

This Research aims to know the influence of Return On Asset (ROA), Earning Per Share (EPS) and Price Earning Ratio (PER) to Stock Return of Insurance company listed on Indonesia Stock Exchange in 2013 - 2017.

Data used is secondary data based on the annual report taken from Indonesia Stock Exchange website, company website, and othe support sources. Technique of data analysis is multiple linear regression, which is proceeded with SPSS 21. This study uses purposive sampling and 11 of 14 insurance sector companies listed in IDX used as a sample.

Based on the results of data analysis, the research result shows that Return On Asset (ROA), Earning Per Share (EPS) and Price Earning Ratio (PER) in 2013 – 2017 simultaneous and partially positive significantly affected by the stock return.

Keyword: *Stock Return, Return On Asset, Earning Per Share, Price Earning Ratio*

