

## **ABSTRACT**

*This research aim to determine whether Return on Asset (ROA), Earning per Share (EPS) Price Earning Ratio (PER) and Debt to Equity Ratio (DER) effect on stock return either partially or simultaneously with the data panel (pooled data) method by using common effect models. The samples in this research are 28 banking companies listed in Indonesia Stock Exchange in the study period 2010 – 2014. To assess the Goodness of Fit of a model was by measured coefficient of determination, F significance test, and t test of significance. result showed that Return on Asset (ROA), Earning per Share (EPS), Price Earning Ratio (PER), and Debt to Equity Ratio (DER) simultaneously are having significant influence to the banking company's stock return a listed on the Indonesia Stock Exchange. Partially ROA, EPS, and DER had no effect significance to the banking company's stock return a listed on the Indonesia Stock Exchange meanwhile Price Earning Ratio (PER) had effect significance to the banking company's stock return a listed on the Indonesia Stock Exchange.*

*Keywords : Return on Asset (ROA), Earning per Share (EPS) Price Earning Ratio (PER) and Debt to Equity Ratio (DER) and Stock Return*

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## ABSTRAK

Penelitian bertujuan untuk mengetahui apakah *Return on Asset (ROA)*, *Earning per Share (EPS)* *Price Earning Ratio (PER)* and *Debt to Equity Ratio (DER)* berpengaruh terhadap Return Saham baik secara parsial maupun simultan dengan metode data panel menggunakan model *common effect*. Penelitian ini menggunakan sampel 28 emiten perbankan di Bursa Efek selama periode 2010-2014. Untuk menilai Goodness of Fit suatu model dilakukan pengukuran nilai koefisien determinasi, uji signifikansi F dan uji signifikansi t. Hasil penelitian menunjukkan secara bersama-sama Return on Asset (ROA), Earning per Share (EPS), Price Earning Ratio dan Debt to Equity Ratio (DER) berpengaruh secara signifikan terhadap return saham pada perbankan yang terdaftar di Bursa Efek Indonesia. Secara parsial ROA, EPS dan DER tidak berpengaruh secara signifikan terhadap return saham sedangkan PER berpengaruh secara signifikan terhadap return saham pada perbankan yang terdaftar di Bursa Efek Indonesia.

Kata Kunci : *Return on Asset (ROA)*, *Earning per Share (EPS)* *Price Earning Ratio (PER)* and *Debt to Equity Ratio (DER)* dan *Stock Return*

