

## INTISARI

Penelitian ini bertujuan untuk menganalisis pengaruh faktor-faktor fundamental terhadap return saham pada Indeks LQ-45 Bursa Efek Indonesia. Periode pengamatan yang digunakan pada penelitian ini yaitu tahun 2000 - 2014. Dalam penelitian ini menguji pengaruh *Return On Assets* (ROA), *Return on Equity* (ROE), *Earning per Share* (EPS), *Price Earning Ratio* (PER), *Price to Book Value* (PBV), dan *Debt to Equity Ratio* (DER) terhadap *return* saham. Metode yang digunakan untuk pemilihan sampel adalah *purposive sampling*, serta pengujian sampel menggunakan analisis linear berganda. Hasil penelitian ini menunjukkan bahwa secara parsial *Return On Assets* (ROA), *Return on Equity* (ROE), *Earning per Share* (EPS), *Price Earning Ratio* (PER), *Price to Book Value* (PBV), dan *Debt to Equity Ratio* (DER) tidak berpengaruh secara signifikan terhadap *return* saham. Selain itu secara simultan, variabel independen tidak berpengaruh secara signifikan terhadap *return* saham.

**Kata kunci:** faktor fundamental, *return on assets*, *return on equity*, *earning per share*, *price earning ratio*, *price to book value*, *debt to equity ratio*, *return* saham

## ABSTRACT

*The purpose of this research is to analyze the effect of fundamental factors on stock return listed in LQ-45 Indonesia Stock Exchange. The period of this research takes from 2000 - 2014. This research investigates both partial and simultaneous effect of (ROA), Return on Equity (ROE), Earning per Share (EPS), Price Earning Ratio (PER), Price to Book Value (PBV), dan Debt to Equity Ratio (DER) on stock return. This research used purposive sampling as sampling method and multiple regressions as research method. The results shows that (ROA), Return on Equity (ROE), Earning per Share (EPS), Price Earning Ratio (PER), Price to Book Value (PBV), dan Debt to Equity Ratio (DER) has no significant effect on stock return. The result also shows independent variables has no simultaneous effect on stock return.*

**Keywords:** *fundamental factors, return on assets, return on equity, earning per share, price earning ratio, price to book value, debt to equity ratio, stock return*