ABSTRACT

This article is the result of a study examining the effect of return on assets (ROA), net profit margin (NPM), debt to equity ratio (DER), price earning ratio (PER), price book value (PBV), earnings per share (EPS) And current ratio (CR) to stock return. The population in this study uses companies listed on the Indonesia Stock Exchange (BEI), which continuously publishes financial statements for the period 2012-2015. Pursuant to purposive sampling method, the sample obtained 24 companies consistently listed on BEI year 2012-2015 and have information needed in this research, so that obtained by 96 observation data. The analysis used in this research is multiple regression model. The results of this study indicate that the size of price book value has a significant effect on stock return, while return on assets, net profit margin, debt to equity ratio, price earning ratio, earnings per share and current ratio have no significant effect on stock   *return.*

Keywords: *stock return, return on asset, net profit margin, debt to equity ratio, price earning ratio, price book value, earnings per share and current ratio.*

ABSTRAK

Artikel ini adalah hasil penelitian yang menguji pengaruh *return on asset* (ROA), *net profit margin* (NPM), *debt to equity ratio* (DER), *price earning ratio* (PER), *price book value* (PBV), *earning per share* (EPS) dan *current ratio* (CR) terhadap *return saham*. Populasi dalam penelitian ini menggunakan perusahaan yang terdaftar di Bursa Efek Indonesia (BEI), dimana secara terus-menerus menerbitkan laporan keuangan selama periode 2012-2015. Berdasarkan metode *purposive sampling,* sampel yang diperoleh sebanyak 24 perusahaan yang konsisten terdaftar pada BEI tahun 2012-2015 dan memiliki informasi yang diperlukan daam penelitian ini, sehingga diperoleh 96 data observasi. Analisis yang digunakan dalam penelitian ini adalah model regresi berganda. Hasil penelitian ini menunjukkan bahwa ukuran *price book value* berpengaruh signifikan terhadap *Return* saham, sedangkan *return on asset*, *net profit margin*, *debt to equity ratio*, *price earning ratio*, *earning per share* dan *current ratio* berpengaruh tidak signifikan terhadap *Return* Saham.

Kata kunci : *return* saham, *return on asset*, *net profit margin*, *debt to equity ratio*, *price earning ratio*, *price book value*, *earning per share* dan *current ratio*.