

## ABSTRAK

### **Analisis Pengaruh *Return On Equity* (ROE), *Deviden Payout Ratio* (DPR), *Earning Per Share* (EPS) dan *Debt To Total Asset Ratio* (DAR) terhadap *Return Saham***

**(Perusahaan LQ 45 yang terdaftar di BEI 2015-2016)**

**Oleh :**

**Cita Rosari Putra**

**Program Studi Akuntansi**

**Universitas Mercu Buana Yogyakarta**

Penelitian ini dilakukan untuk menganalisis pengaruh *Return On Equity* (ROE), *Deviden Payout Ratio* (DPR), *Earning Per Share* (EPS) dan *Debt To Total Asset Ratio* (DAR) terhadap *Return Saham* perusahaan LQ 45 yang terdaftar di Bursa Efek Indonesia periode 2015-2016.

Teknik sampling yang digunakan adalah *Time Series* dan jumlah sampel yang digunakan sebanyak 45 perusahaan. Variabel yang digunakan dalam penelitian ini adalah variabel *Return On Equity* (ROE), *Deviden Payout Ratio* (DPR), *Earning Per Share* (EPS) dan *Debt To Total Asset Ratio* (DAR) sebagai variabel independen; *Return Saham* sebagai variabel dependen. Metode analisis yang digunakan dalam penelitian ini adalah regresi linear berganda. Hipotesis uji yang digunakan uji t statistik dan uji F statistik pada tingkat signifikansi 5%. Data di analisis menggunakan software pengolahan data statistik SPSS 15.00 *for windows*.

Hasil penelitian ini menunjukkan bahwa *Return On Equity* (ROE), *Deviden Payout Ratio* (DPR), dan *Earning Per Share* (EPS) secara parsial (uji ststistik t) maupun simultan (uji statistik F) tidak berpengaruh signifikan terhadap return saham. Sedangkan *Debt To Total Asset Ratio* (DAR) berpengaruh signifikan terhadap return saham secara parsial (uji statistik t).

**Kata kunci :** *Return On Equity* (ROE), *Deviden Payout Ratio* (DPR), *Earning Per Share* (EPS), *Debt To Total Asset Ratio* (DAR), dan *Return Saham*

## **ABSTRACT**

***Analysis of effect of Return On Equity (ROE), Deviden Payout Ratio (DPR), Earning Per Share (EPS) and Debt To Total Asset Ratio (DAR) to the Stock Return***

***(The companies LQ 45 are listed on the stock exchange from 2015-2016)***

**By :**

***Cita Rosari Putra***

***Accounting Study Program***

***Mercu Buana University of Yogyakarta***

*This study was conducted to analyze the effect of Return On Equity (ROE), Deviden Payout Ratio (DPR), Earning Per Share (EPS) and Debt To Total Asset Ratio (DAR) to Stock Return LQ 45 companies listed in Indonesia Stock Exchange 2015-2016.*

*The sampling technique used wastime series sampling and number of samples used by 45 companies. The variables used in this study was variable Return On Equity (ROE), Deviden Payout Ratio (DPR), Earning Per Share (EPS) and Debt To Total Asset Ratio (DAR) as independen variables; Stock Return as dependen variable. Methods of analysis used in this study is multiple linear regression. Hypotesis test used t statistics dan F statisticsat the 5% significancae level. Analyzing data using statistical data processing software SPSS 15.00 for windows*

*The result of this study indicate that the Return On Equity (ROE), Deviden Payout Ratio (DPR), and Earning Per Share (EPS) partial (statistical t test) orsimultaneously (statistical F test) has no significancae effect on Stock Return. Only Debt To Total Asset Ratio (DAR) partial (statistical t test) has significancae effect on Stock Return.*

**Keyword** : *Return On Equity (ROE), Deviden Payout Ratio (DPR), Earning Per Share (EPS), Debt To Total Asset Ratio (DAR), and Stock Return*