ABSTRACT

   The aims of this study are to analyze the effect of ROA, CR, DER, PER, EPS, PBV and NPM on Stock Return. This study was taken because there are still differences between the research study with each other and there is a difference between the real state of research study with each other and there is a difference between the real of existing research data.

   This research was conducted using secondary data. Sampling technique used was purposive sampling. From fourty five companies, only seventeen are selected, because the financial statement from each company are complete since 2008-2012. Variables used in this study were, Stock Return as the dependent variable and the ROA, CR, DER, PER, EPS, PBV dan NPM as an independent variable. The analysis method used is multiple linear regression analysis previously performed classical assumptions that included normality test, multicollinearity test, heteroscedasticity test, and autocorrelation test. And then the latter using F test and R^2.

   The results of regression analysis, can be seen that ROA haven't significant positive effect on stock return. CR haven't significant negative effect on stock return. DER have significant negative effect on stock return. PER haven't significant negative effect on stock return. EPS haven't significant negative effect on stock return. PBV have significant positive effect on stock return. NPM haven't significant negative effect on stock return. Prediction capability from these seven variables toward Stock Return is 17,9%, where the balance 82,1% is affected to other factor which was not to be entered to research model.

Keywords : Stock Return, ROA, CR, DER, PER, EPS, PBV dan NPM.