

**Pengaruh ROE, EPS dan PER terhadap Return Saham pada
Perusahaan Sektor Pertambangan yang Terdaftar di BEI Periode
2013-2015**

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ABSTRAK

Rasio keuangan memiliki hubungan erat terhadap return saham. Begitu pula dengan return saham yang sangat berpengaruh terhadap investasi. Semakin besar return on equity dan earning per share maka semakin besar pula return saham yang akan didapat sedangkan semakin kecil nilai price earning ratio maka return saham semakin besar. Penelitian ini bertujuan untuk menganalisis pengaruh return on equity, earning per share dan price eraning ratio terhadap return saham pada perusahaan sektor pertambangan yang terdaftar di Bursa Efek Indonesia periode 2013-2015. Teknik pengambilan sampel yang digunakan dalam penelitian ini adalah purposive sampling, yaitu teknik sampling berdasarkan kriteria tertentu. Sampel yang digunakan sebanyak 21 perusahaan pertambangan yang kemudian dianalisis dengan regresi linier berganda. Hasil penelitian ini menunjukkan return on equity berpengaruh signifikan terhadap return saham sedangkan variabel earning per share dan price earning ratio tidak mempunyai pengaruh signifikan terhadap return saham pada perusahaan sektor pertambangan yang terdaftar di Bursa Efek Indonesia periode 2013-2015.

Kata Kunci : roe, eps, per, return saham

**The Influence of ROE, EPS and PER on Stock Returns of Mining
Companies Listed on the Indonesia Stock Exchange Over the Period
2013-2015**

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ABSTRACT

Financial ratios have a close relationship with stock returns. Similarly, stock returns heavily influence the investment. The greater the return on equity and earnings per share, the greater the stock return will be obtained while the smaller the price earning ratio, the greater stock returns. This study aims to analyze the effect of return on equity, earnings per share and price earnings ratio on stock returns of mining companies listed on Indonesia Stock Exchange over the period 2013-2015. The sampling technique used in this study is purposive sampling, which is sampling technique based on certain criteria. Samples used as amount of 21 mining companies which then analyzed by multiple linear regression. The result of this study shows that return on equity has a significant effect on stock return while earning per share and price earning ratio have no significant effect on stock return of mining companies listed on Indonesia Stock Exchange over the period 2013-2015.

Keyword : roe, eps, per, stock return