

INTISARI

Penelitian ini bertujuan menguji pengaruh kinerja keuangan yaitu *Return On Asset* (ROA), *Return On Equity* (ROE), *Debt To Equity Ratio* (DER), *Price Earning Ratio* (PER), *Earning Per Share* (EPS), dan tingkat suku bunga terhadap *return* saham pada perusahaan yang terdaftar di Bursa Efek Indonesia (BEI).

Sampel penelitian ini menggunakan teknik purposive sampling terhadap 32 perusahaan *property* yang menerbitkan laporan keuangan dan sahamnya aktif diperdagangkan di Bursa Efek Indonesia (BEI) periode tahun 2012 – 2014, sehingga terdapat 96 laporan keuangan yang memenuhi kriteria sampel.

Analisis data dalam penelitian ini menggunakan regresi berganda dengan variable independen : *Return On Asset* (ROA), *Return On Equity* (ROE), *Debt To Equity Ratio* (DER), *Price Earning Ratio* (PER), *Earning Per Share* (EPS), dan tingkat suku bunga, dan variable dependen : *Return Saham*.

Hasil penelitian menemukan bahwa variable *Earning Per Share* (EPS) secara signifikan memiliki pengaruh terhadap *return* saham perusahaan, sedangkan *Return On Asset* (ROA), *Return On Equity* (ROE), *Debt To Equity Ratio* (DER), *Price Earning Ratio* (PER), dan tingkat suku bunga tidak signifikan dalam model.

Kata kunci : kinerja keuangan, tingkat suku bunga, *return* saham dan regresi linier berganda.

ABSTRACT

The purpose of this research is to examine the influence of the financial performance i.e. The data in this research is the financial statements i.e. Return On Asset (ROA), Return On Equity (ROE), Debt to Equity Ratio (DER), Price Earning Ratio (PER), Earning Per Share (EPS), and interest rates to the stock return on companies which are listed in Indonesia Stock Exchange (IDX).

The sample collection technique has been carried out by using purposive sampling method 32 property companies which have published their financial statements and their stocks have been traded actively in Indonesia Stock Exchange in 2012-2014 periods have been selected as samples. Therefore, there are 96 financial statements which meet the sample criteria.

The data analysis has been carried out by using the multiple regressions and the independent variables i.e : Return On Asset (ROA), Return On Equity (ROE), Debt to Equity Ratio (DER), Price Earning Ratio (PER), Earning Per Share (EPS), and interest rates, and the dependent variable is stock return. The result of the research has found that Earning Per Share has significant influence to the company stock return whereas Return On Asset (ROA), Return On Equity (ROE), Debt to Equity Ratio (DER), Price Earning Ratio (PER), and the interest rates are insignificant in the model.

Keywords: Financial performance, interest rates, stock return, and multiple linear regressions.