

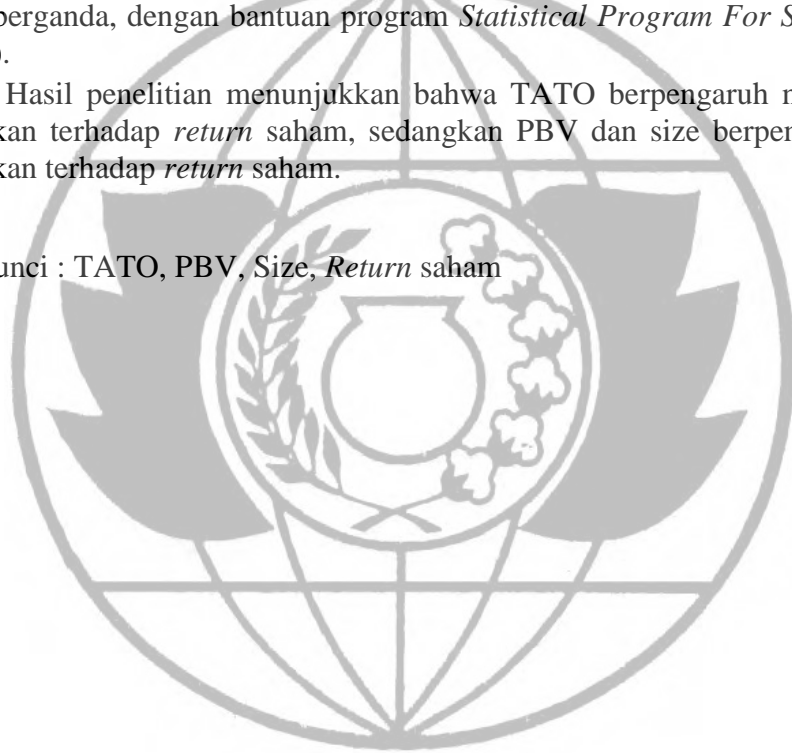
ABSTRAK

Tujuan investor, menanamkan modalnya agar dapat memperoleh keuntungan dari yang diinvestasikannya yaitu *return* saham. Penelitian ini dilakukan dengan tujuan untuk mengetahui pengaruh TATO, PBV dan size terhadap *return* saham perusahaan sub sector pertambangan migas di BEI selama periode 2015-2020.

Teknik pengambilan sampel menggunakan *purposive sampling*, dengan populasi sebanyak 11 (sebelas) perusahaan yang terpilih menjadi sampel dalam penelitian ini hanya 7 (tujuh) perusahaan pertambangan migas yang telah memenuhi kriteria penelitian. Metode analisis data menggunakan analisis regresi linear berganda, dengan bantuan program *Statistical Program For Social Science* (SPSS).

Hasil penelitian menunjukkan bahwa TATO berpengaruh negative tidak signifikan terhadap *return* saham, sedangkan PBV dan size berpengaruh positif signifikan terhadap *return* saham.

Kata kunci : TATO, PBV, Size, *Return* saham



ABSTRACT

Investors' objective in investing their capital is to have some profits from the investments; namely stock return. Therefore, this research aimed to find out the effect of Total Asset Turnover (TATO), Price to Book Value (PBV), and Size on stock return of oil and gas mining companies at Indonesia Stock Exchange (IDX) during 2015-2020.

The data collection technique used purposive sampling, with its population of 11 oil and gas mining companies. In line with that, there were 7 companies which had fulfilled the criteria as a research sample. Moreover, the data analysis technique used multiple linear regression with SPSS (Statistical Program For Social Science).

The research result concluded that Total Asset Turnover (TATO) had a negative and insignificant effect on stock return of oil and gas mining companies. On the other hand, both Price to Book Value (PBV) and size had a positive and significant effect on stock return of oil and gas mining companies.

Keywords: TATO, PBV, size, stock return

