ABSTRAK

"Pengaruh Earning Per Share dan Return On Equity Terhadap Return Saham Pada Perusahaan Sektor Perbankan Yang Terdaftar di BEI Periode Tahun 2005-2009". Disusun Oleh Meilisa Veranindy/21207002 dibawah bimbingan Ibu Prof. Dr. Hj. Ria Ratna Ariawati.,MS.,Ak selaku Dosen Pembimbing I.

Rasio keuangan banyak macamnya, diantaranya yang digunakan investor adalah EPS dan ROE. salah satu analisis yang digunakan investor dalam menentukan *return* saham suatu perusahaan, karena semakin besar tingkat kemampuan perusahaan dalam menghasilkan keuntungan akan mempengaruhi *return* saham, demikian pula sebaliknya. Skripsi ini bertujuan untuk menguji apakah ada pengaruh variabel-variabel EPS dan ROE secara parsial maupun simultan terhadap *return* saham pada perusahaan subsektor perbankan periode 2005-2009. Penulis menggunakan perhitungan statistik regresi dan korelasi berganda untuk mengolah data yang diteliti. Kesimpulan diambil berdasarkan uji statistik yang dilakukan (Uji t dan Uji F) dan landasan teori yang mendukung. Metode penelitian yang digunakan adalah metode deskriptif dan verifikatif dan data dalam penelitian ini diperoleh dari *Indonesian Capital Market Directory* yang dikeluarkan oleh Bursa Efek Indonesia periode 2005-2009.

Berdasarkan uji statistik yang dilakukan, diperoleh hasil uji statistik F yang menunjukkan bahwa EPS dan ROE secara simultan tidak berpengaruh signifikan terhadap *return* saham. Sedangkan hasil uji statistik t menunjukkan EPS dan ROE secara parsial tidak berpengaruh secara signifikan terhadap return saham. Dari hasil perhitungan ini, penulis mengambil kesimpulan bahwa tidak terdapat pengaruh signifikan secara simultan maupun parsial EPS dan ROE terhadap return saham.

Keywords: EPS, ROE, Return Saham

ABSTRACT

"*The Influence Of Earning Per Share And Return On Equity To Stock Return In The Banking Sector Companies Listed In Indonesia Stock Exchange For 2005-2009 Period. Created By Meilisa Veranindy/21207002, Support by* Prof. Dr. Hj. Ria Ratna Ariawati.,MS.,Ak a first master of class.

The uncertainty of investing in stocks encouraged investors to be cautious in making decisions. Each investor's decision will be based on good analysis. There are two approaches to technical analysis and fundamental analysis requires analysis of information, one of them investors obtained information is the published financial statements of the company. Analysis of financial statements requires certain size, a measure that is commonly used financial ratios. Many kinds of financial ratios, including the use of investors is the EPS and ROE. Analysis using EPS and ROE is one of the analysis used in determining stock returns of investors of a company, because the greater the level of the company's ability to generate profits will affect stock returns, and vice versa.This thesis aims to test whether there is influence of variables ROE and EPS partially or simultaneously to changes in stock prices on subsector banking companies the period 2005-2009.

The author uses statistical regression and calculation of multiple correlation to process the data under investigation. Conclusions drawn based on statistical test performed (t test and F test) and the foundation that supports the theory. The method used is descriptive method and verifikatif and data in this study were obtained from the Indonesian Capital Market Directory issued by the Jakarta Stock Exchange 2005-2009 period. Based on the statistical tests conducted, test results obtained by the F statistic that shows that the EPS and ROE simultaneously no significant effect on changes in stocks. While the statistical t test results showed a partial return on equity does not significantly influence changes in stock returns. T statistics and test results that indicate partially EPS no significant effect on changes in stock returns.

Keywords: EPS, ROE, *Stock Return*