

# **PENGARUH *RETURN ON ASSET (ROA)*, *DEBT TO EQUITY RATIO (DER)*, *PRICE TO BOOK VALUE (PBV)* DAN UKURAN PERUSAHAAN TERHADAP *RETURN SAHAM***

(Studi Kasus Pada Perusahaan Pertambangan Sub Sektor Batu Bara yang Terdaftar di Bursa Efek Indoneisa (BEI) Periode 2014-2018)

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## **ABSTRAK**

Penelitian ini bertujuan untuk menganalisis pengaruh *Return On Asset (ROA)*, *Debt Equity Ratio (DER)*, *Price to Book Value (PBV)* dan Ukuran Perusahaan terhadap *Return Saham*. Sampel pada penelitian ini adalah perusahaan pertambangan Subsektor Batubara yang terdaftar di Bursa Efek Indonesia (BEI) selama kurun waktu penelitian (2014-2018) dan jumlah sampel yang digunakan adalah 15 perusahaan dengan menggunakan metode sampling jenuh. Hasil penelitian ini menunjukkan bahwa 1) return on asset berpengaruh positif dan tidak signifikan terhadap return saham, 2) debt equity ratio berpengaruh positif dan tidak signifikan terhadap return saham, 3) price to book value berpengaruh positif dan tidak signifikan terhadap return saham, 4) ukuran perusahaan berpengaruh positif dan tidak signifikan terhadap return saham pada perusahaan sub sektor batu bara yang terdaftar di bursa efek Indonesia pada periode 2014-2018

*Kata kunci : Return saham, return on asset, debt equity ratio, price to book value), ukuran perusahaan*

***THE INFLUENCE OF RETURN ON ASSET (ROA), DEBT TO EQUITY RATIO (DER),  
PRICE TO BOOK VALUE (PBV) AND COMPANY SIZE ON SHARE RETURN***

*(Case Study of Coal Mining Companies Listed on the Indonesian Stock Exchange for the  
Period of 2014-2018)*

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***ABSTRACT***

*This study aims to analyze the effect of Return On Asset (ROA), Debt Equity Ratio (DER), Price to Book Value (PBV) and Company Size on Stock Return. The sample in this study were coal mining companies listed on the Indonesia Stock Exchange (BEI) during the study period (2014-2018) and the number of samples used was 15 companies using the saturated sampling method. The results of this study indicate that 1) return on assets has a positive and insignificant effect on stock returns, 2) debt equity ratio has a positive and insignificant effect on stock returns, 3) price to book value has a positive and insignificant effect on stock returns, 4) company size has a positive and insignificant effect on stock returns in coal sub-sector companies listed on the Indonesian stock exchange in the 2014-2018 period.*

*Keywords: stock return, return on assets, debt equity ratio, price to book value, company size*