

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh faktor fundamental yaitu *Return On Equity*, *Return On Asset*, *Price To Earning Ratio* dan *Price To Book Value* terhadap *return* saham perbankan yang tercatat di Bursa Efek Indonesia.

Berdasarkan hal tersebut diatas, penulis tertarik untuk melakukan penelitian dengan metode penelitian deskriptif dimana penelitian dilakukan dengan pengumpulan data, analisis fakta dan menyimpulkannya berdasarkan fakta-fakta saat penelitian berlangsung dengan penelitian kausal komparatif untuk menganalisis hubungan sebab akibat antara dua variabel atau lebih. Populasi dalam penelitian ini adalah saham perbankan yang tercatat di Bursa Efek Indonesia, diambil sampel 7 bank yaitu (sesuai kode *ticker name* yaitu Bank BCA : BBCA, Bank Mandiri : BMRI, Bank Rakyat Indonesia : BBRI, Bank Negara Indonesia : BBNI, Bank Bukopin : BBKP, Bank Danamon : BDMN dan Bank Tabungan Pensiunan Nasional : BTPN) pada tahun 2010 sampai dengan 2014.

Hasil dari penelitian dimaksud, terdapat pengaruh signifikan dari faktor fundamental yaitu *Return On Equity*, *Return On Asset*, *Price To Earning Ratio* dan *Price To Book Value* terhadap *return* saham perbankan yang tercatat di Bursa Efek Indonesia pada tahun 2010 sampai dengan 2014 baik secara simultan maupun parsial.

Keywords : Faktor Fundamental, *Return* Saham bank yang tercatat di Bursa Efek Indonesia

ABSTRACT

This thesis has the objective to determine the influence of fundamental factors such as Return on Equity, Return on Assets, Price To Earnings Ratio and Price To Book Value with returns of banking stocks listed on the Indonesia Stock Exchange.

Based on the objective, the authors are interested in doing research with descriptive research method in which the research is done by collecting data, analyzing facts and concluded based on the facts currently underway to study the causal comparative research to analyze the relationship between two or more variables. The population in this study is the banking stocks listed on the Indonesia Stock Exchange, samples taken 7 banks, namely (corresponding ticker code name: Bank BCA: BBCA, Bank Mandiri: BMRI, Bank Rakyat Indonesia: BBRI, Bank Negara Indonesia: BBNI, Bank Bukopin: BBKP, Bank Danamon: BDMN and Bank Tabungan Pensiunan Nasional : BTPN) in 2010 through 2014.

Results of this research, there is significant influence of fundamental factors such as Return on Equity, Return on Assets, Price To Earnings Ratio and Price To Book Value with the returns of banking stocks listed on the Indonesia Stock Exchange in 2010 through 2014 either simultaneously or partially.

Keywords: Fundamental factors, Return bank shares listed on the Indonesia Stock Exchange