ANALISIS PENGARUH DEBT TO EQUITY RATIO (DER), RETURN ON EQUITY (ROE) DAN PRICE EARNING RATIO (PER) TERHADAP RETURN SAHAM PADA PERUSAHAAN OTOMOTIF YANG TERDAFTAR DI BURSA EFEK INDONESIA (BEI) PERIODE 2010-2015

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The purpose of this research is to analyze the effect of some fundamental analysis to automotive sector companies stock return. Population of this research is automotive sector at Bursa Efek Indonesia (BEI) with research object cover Debt to Equity Ratio (DER), Return on Equity (ROE) and Price Earning Ratio (PER). Data analytical technique applies multiple regression analysis method with the assistance of SPSS (Statistical Packages for the Social Science) software program for data processing. This study found that DER and ROE are positive and significant effect to automotive sector companies stock return but PER has no significant effect.

Keywords : Debt to Equity Ratio (ROE), Return to Equity (ROE), Price Earning Ratio (PER) and stock return.