

ABSTRACT

***THE EFFECT OF EARNING PER SHARE, RETURN ON ASSET,
AND LOAN TO DEPOSIT RATIO ON STOCK RETURN***
(Survey on Banking Sub Sector Companies Listed on the Indonesian Stock
Exchange for the Period 2020-2024)

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This research to determine: (1) Earning Per Share, Return on Asset, Loan to Deposit Ratio, and Stock Return in Banking Sub Sector Companies listed on the IDX for the period 2020-2024; (2) The partial effect of Earning Per Share, Return on Asset, and Loan to Deposit Ratio on Stock Return; (3) The simultaneous effect of Earning Per Share, Return on Asset, and Loan to Deposit Ratio on Stock Return. The data used are secondary data in the form of company financial statements. The population consists of Banking Sub Sector Companies listed on IDX for the period 2020-2024. The research method used is quantitative research, with panel data regression analysis using E-views 12 software. The result of the study indicate that: (1) Partially, EPS has a negative effect on Stock Return, ROA has a positive effect on Stock Return, while LDR has no effect on Stock Return; (2) Simultaneously, EPS, ROA, and LDR have an effect on Stock Return.

Keywords: *Earning Per Share, Return on Asset, Loan to Deposit Ratio, Stock Return*

ABSTRAK

PENGARUH *EARNING PER SHARE*, *RETURN ON ASSET*, DAN *LOAN TO DEPOSIT RATIO* TERHADAP *RETRUN* SAHAM

(Survei pada perusahaan Sub Sektor Perbankan Yang Terdaftar di Bursa Efek
Indonesia Periode 2020-2024)

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Penelitian ini bertujuan untuk mengetahui: (1) *Earning Per Share*, *Return on Asset*, *Loan to Deposit Ratio*, dan *Return Saham* pada Perusahaan Sub Sektor Perbankan yang terdaftar di BEI Periode 2020-2024; (2) Pengaruh secara parsial *Earning Per Share*, *Return on Asset*, dan *Loan to Deposit Ratio* terhadap *Return Saham*; (3) Pengaruh secara bersama-sama *Earning Per Share*, *Return on Asset*, dan *Loan to Deposit Ratio* terhadap *Return Saham*. Data yang digunakan yaitu data sekunder berupa laporan keuangan perusahaan. Populasi yaitu Perusahaan Sub Sektor Perbankan yang terdaftar di BEI Periode 2020-2024. Metode penelitian yang digunakan adalah penelitian kuantitatif, dengan analisis regresi data panel menggunakan *software E-views 12*. Hasil penelitian menunjukkan bahwa: (1) Secara parsial EPS berpengaruh negatif terhadap *Return Saham*, ROA berpengaruh positif terhadap *Retrun Saham*, sedangkan LDR tidak berpengaruh terhadap *Returun Saham*; (2) Secara bersama-sama EPS, ROA, dan LDR berpengaruh terhadap *Return Saham*.

Kata Kunci: *Earning Per Share*, *Retrun on Asset*, *Loan to Deposit Ratio*, *Return Saham*