

Pengaruh Earning Per Share (EPS), Price Earning Ratio (PER), Quick Ratio (QR) Terhadap Return Saham (Studi Kasus pada Perusahaan Manufaktur yang Terdaftar di BEI Periode Tahun 2010-2014)

RIZKY AULIA

(Pembimbing : Ririh Dian Pratiwi, SE, MSi, AK,CA, CFMA)

Akuntansi - S1, FEB, Universitas Dian Nuswantoro

www.dinus.ac.id

Email : 212201202181@mhs.dinus.ac.id

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh variable earning per share, price earning ratio dan quick ratio terhadap return saham. Penelitian ini dilakukan di Bursa Efek Indonesia dengan objek penelitian perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia. Data yang digunakan adalah data sekunder. Metode pengambilan sampel menggunakan purposive sampling terdiri dari 73 perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode tahun 2010-2014. Hubungan dan pengaruh antar variabel dijelaskan dengan menggunakan metode analisis regresi berganda. Hasil penelitian ini menunjukkan bahwa variabel earning per share dan price earning ratio memiliki pengaruh yang signifikan terhadap return saham. Sedangkan variabel quick ratio tidak memiliki pengaruh yang signifikan terhadap return saham.

Kata Kunci : Earning Per Share (EPS), Price Earning Ratio (PER), Quick Ratio (QR), Return Saham

The Effect of Earning Per Share (EPS), Price Earning Ratio (PER), Quick Ratio (QR) on Stock Returns (Case Study on Manufacturing Companies Listed on IDX Over the Period 2010 to 2014)

RIZKY AULIA

(Lecturer : Ririh Dian Pratiwi, SE, MSi, AK,CA, CFMA)
*Bachelor of Accounting - S1, Faculty of Economy & Business,
DINUS University
www.dinus.ac.id
Email : 212201202181@mhs.dinus.ac.id*

ABSTRACT

This study aims to determine the effect of variable earning per share, price earnings ratio and quick ratio on stock returns. This research was conducted in the Indonesia Stock Exchange with the research object is manufacturing companies listed in Indonesia Stock Exchange. The data used is secondary data. The selection sampling method using purposive sampling consisted of 73 companies listed on Indonesia Stock Exchange over the period 2010 to 2014. The relationship and the effect between variables are explained by using multiple regression analysis. These results indicate that variable of earning per share and price earnings ratio are having significant effect on stock returns. While the variable of quick ratio does not having significant effect on stock returns.

Keyword : Earning Per Share (EPS), Price Earning Ratio (PER), Quick Ratio (QR), Stock Returns