

ABSTRAK

Bartolomeus Pardamean Sitanggang. 708231024. Pengaruh Price Earning Ratio, Return On Investment, dan Dividen Per Share terhadap Return Saham Pada Perusahaan Manufaktur Di Bursa Efek Indonesia, September 2014.

Permasalahan yang dibahas dalam penelitian ini yaitu Apakah *Price Earning Ratio, Return On Investment, dan Dividen Per Share* berpengaruh secara parsial dan simultan terhadap *Return Saham Pada Perusahaan Manufaktur di Bursa Efek Indonesia*. Tujuan penelitian ini adalah untuk mengetahui Apakah *Price Earning Ratio, Return On Investment, dan Dividen Per Share* berpengaruh secara parsial dan simultan terhadap *Return Saham Pada Perusahaan Manufaktur di Bursa Efek Indonesia*.

Populasi dalam penelitian ini adalah seluruh Perusahaan Manufaktur yang terdaftar di Bursa Efek Indonesia tahun 2010-2012. Dari 136 perusahaan yang terdaftar di Bursa Efek Indonesia, didapat 41 perusahaan dengan menggunakan *purposive sampling*. Data yang digunakan dalam penelitian ini adalah data sekunder yang berasal dari laporan keuangan triwulan yang di *download* dari situs masing-masing bank yaitu website www.idx.co.id. Teknik analisis data yang digunakan adalah analisis regresi berganda bantuan EVIEWS 6.

Hasil yang diperoleh secara parsial variabel PER tingkat signifikansi ($0.4080 > \alpha 0.05$), ROI ($0.0290 > \alpha 0.05$), DPS ($0.3640 > \alpha 0.05$) yang mengartikan bahwa hanya variabel ROI yang berpengaruh terhadap *return* saham, sedangkan variabel ROI dan DPS tidak berpengaruh terhadap *return* saham. Secara simultan diperoleh tingkat signifikansi ($0.1232 > \alpha 0.05$) yang berarti bahwa secara simultan variabel PER, ROI, dan DPS tidak berpengaruh terhadap *return* saham perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia.

Kesimpulan dalam penelitian ini *Price Earning Ratio, Return On Investment, dan Dividen Per Share* tidak berpengaruh secara simultan terhadap *Return Saham Pada Perusahaan Manufaktur di Bursa Efek Indonesia*.

Kata kunci : Price Earning Ratio, Return On Investment, Dividen Per Share, dan Return Saham.

ABSTRACT

Sitanggang, Bartolomeus. 708231024. The Influence of Price Earning Ratio, Return On Investment, and Dividend Per Share To Stock Return In Manufacturing Company In Indonesia Stock Exchange, September 2014.

Problems discussed in this study are Is the Price Earning Ratio, Return On Investment, and Dividend Per Share and simultaneous partial effect to the Stock Return On Manufacturing Company in Indonesia Stock Exchange. The purpose of this study was to determine Is Price Earning Ratio, Return On Investment, and Dividend Per Share and simultaneous partial effect to the Stock Return On Manufacturing Company in Indonesia Stock Exchange.

Population in this study were all Manufacturing company listed in Indonesia Stock Exchange 2010-2012. Of the 136 companies listed on the Indonesian Stock Exchange, acquired 41 companies by using purposive sampling. The data used in this study is a secondary data berasar of quarterly financial statements downloaded from the website of each bank is www.idx.co.id website and www.finance.yahoo.com, data analysis technique used is multiple regression analysis help Eviews 6.

The results obtained in partial PER significance level ($0.4080 > \alpha 0:05$), ROI ($0.0290 > \alpha 0:05$), DPS ($0.3640 > \alpha 0.05$), which means that only the ROI variables that affect stock returns, while variabe ROI and DPS has no effect on stock returns. Simultaneously acquired significance level ($0.1232 > \alpha 0.05$), which means that the variables simultaneously PER, ROI, and DPS has no effect on stock returns companies listed in Indonesia Stock Exchange.

The test results showed that the only variable Return On Investment by partial effect on Stock Return. However, simultaneous Price Earnings, Return on Investment Ratio and Dividend Per Share does not affect the Stock Return. The conclusion of this research Price Earning Ratio, Return On Investment, and Dividend Per Share has no effect simultaneously on Stock Return On Manufacturing Company in Indonesia Stock Exchange.

Keywords: Price Earning Ratio, Return On Investment, Dividend Per Share, and Stock Return.