

***THE INFLUENCE OF EARNING PER SHARE (EPS), LEVERAGE,  
COMPANY SIZE AND QUALITY AUDIT TOWARD STOCK RETURN IN  
COMPANIES BASIC INDUSTRY AND CHEMICAL THAT LISTED IN  
INDONESIA STOCK EXCHANGE (IDX)***

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***ABSTRACT***

*This research aims to examine the effect of Earning Per Share (EPS), Leverage, Company Size and Quality Audit of Stock Return in Companies Basic Industry and Chemical that is listed in Indonesia Stock Exchange over periode 2009-2011.*

*The results show Leverage and Company Size variables significantly influence the Stock Return variable, while the variable Earning Per Share (EPS) and Quality Audit does not significantly affect the Stock Return variable. The coefficient of determination obtained for 0.303 which shows variable Earning Per Share (EPS), Leverage, Company Size and Quality Audit variables affect Stock Return of 30.3%, while 69.7% is influenced by other factors outside the model.*

**Keywords :** *Earning Per Share (EPS), Leverage, Company Size, Quality Audit and Stock Return*

**PENGARUH *EARNING PER SHARE* (EPS), *LEVERAGE*, *SIZE*  
PERUSAHAAN DAN KUALITAS AUDIT TERHADAP *RETURN SAHAM*  
PADA PERUSAHAAN INDUSTRI DASAR DAN KIMIA YANG  
TERDAFTAR DI BURSA EFEK INDONESIA (BEI)**

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**ABSTRAK**

Penelitian ini bertujuan untuk menguji pengaruh *Earning Per Share* (EPS), *Leverage*, *Size* Perusahaan dan Kualitas Audit terhadap Return Saham pada Perusahaan industri Dasar dan Kimia yang tercatat di Bursa Efek Indonesia selama periode 2009-2011.

Hasil penelitian menunjukkan variabel *Leverage* dan *Size* perusahaan berpengaruh signifikan terhadap variabel Return saham, sedangkan variabel *Earning Per Share* (EPS) dan Kualitas audit berpengaruh tidak signifikan terhadap variabel Return saham. Nilai koefisien determinasi diperoleh sebesar 0,303 yang menunjukkan variabel *Earning Per Share* (EPS), *Leverage*, *Size* Perusahaan dan Kualitas Audit mempengaruhi variabel Return saham sebesar 30,3%, sedangkan 69,7% dipengaruhi oleh faktor lain di luar model.

Kata kunci : *Earning Per Share* (EPS), *Leverage*, *Size* Perusahaan, Kualitas Audit dan Return Saham