

ABSTRACT

This research aims to know the influence of Earning per share, Price to earnings ratio and Debt to equity ratio toward Stock return. The object for this research is agricultural companies which registered in Indonesian stock exchange (IDX). This research was using 21 agricultural companies as the population and using purposive sampling technique to select 7 agricultural sample from the population with quantitative approach. Thus, data analysis which is used is statistic analysis in the form of panel regression test.

The result of this research shows that either simultaneously or partially, the variabel of Earning per share, Price to earnings ratio and Debt to equity ratio influences Stock return of Agricultural companies which is registered in Indonesian stock exchange. It has been proven from the result of (f) simultant test and the result of (t) partial shows significant point of three independent variables that supports the hipotesys. Therefore, the accepted assumption is, there is influence between Earning per share, Price to earnings ratio and Debt to equity ratio to Stock return of Agricultural companies which is registered in Indonesian stock exchange.

Keywords: Earning per share, Price to earnings ratio, Debt to equity ratio, Stock return, Agricultural companies, Indonesian stock exchange (IDX).



ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Earning per share*, *Price to Earning Ratio* dan *Debt to Equity Ratio* terhadap return Saham. Objek penelitian ini adalah perusahaan sektor agrikultur yang terdaftar di Bursa Efek Indonesia (BEI). Penelitian ini dilakukan pada 21 perusahaan agrikultur sebagai populasinya dan menggunakan teknik pengambilan sampel purposive untuk memilih 7 perusahaan dari populasi dengan pendekatan kuantitatif. Dengan demikian, analisis data yang digunakan adalah analisis statistik dalam bentuk uji regresi linier data panel.

Hasil penelitian menunjukkan bahwa secara simultan atau parsial, variabel *Earning per Share*, *Price to Earnings Ratio* dan *Debt To Equity Ratio* mempengaruhi return saham perusahaan-perusahaan pertanian yang terdaftar di Bursa Efek Indonesia. Hal ini dibuktikan dari hasil uji simultan (uji F) dan hasil uji parsial (uji t) juga menunjukkan nilai signifikan dari tiga variabel bebas yang mendukung hipotesa. Oleh karena itu, Hasil uji dari penelitian ini menyatakan bahwa terdapat pengaruh secara simultan antara *Earning Per Share*, *Price to Earnings Ratio* dan *Debt to Equity Ratio* terhadap return Saham perusahaan Agrikultur yang terdaftar di Bursa Efek Indonesia.

Kata Kunci: *Earning Per Share*, *Price to Earnings ratio*, *Debt to Equity Ratio*, return Saham, Perusahaan sektor Agrikultur, Bursa Efek Indonesia (BEI).

