

ABSTRAK

PENGARUH SUKU BUNGA, *LEVERAGE*, DAN *EARNING PER SHARE* (EPS) TERHADAP *RETURN* SAHAM PADA PERUSAHAAN NON MANUFAKTUR SUB SEKTOR TRANSPORTASI YANG TERDAFTAR DI BEI TAHUN 2016-2018

MOCH MUJIANTO

NIM 2017-11-556

Pembimbing I. Drs. H. M. Masruri, MM

II. Indah Dwi Prasetyaningrum, SE, MM

Penelitian ini mempunyai tujuan menguji suku bunga, *leverage*, dan *earning per share* (EPS) berpengaruh terhadap *Return* saham Perusahaan Non Manufaktur Sub Sektor Transportasi yang terdaftar di BEI tahun 2016-2018 baik secara parsial maupun secara berganda. Populasi sebanyak 35 responden dengan sampel 15 perusahaan. Analisis menggunakan uji t, uji hipotesis dan uji koefisien determinasi. Berdasarkan hasil analisis maka dapat disimpulkan hal-hal sebagai berikut: (1) ada pengaruh positif signifikan antara Suku Bunga terhadap *Return* Saham pada Perusahaan Non Manufaktur Sub Sektor Transportasi yang Terdaftar di BEI. (2) Ada pengaruh negatif signifikan antara *Leverage* (DTA) terhadap *Return* Saham pada Perusahaan Non Manufaktur Sub Sektor Transportasi yang Terdaftar di BEI. (3) Ada pengaruh positif signifikan antara *Earning per Share* (EPS) terhadap *Return* Saham pada Perusahaan Non Manufaktur Sub Sektor Transportasi yang Terdaftar di BEI. (4) Ada pengaruh positif signifikan antara Suku Bunga, *Leverage* (DTA), dan *Earning Per Share* (EPS) terhadap *Return* Saham pada Perusahaan Non Manufaktur Sub Sektor Transportasi yang Terdaftar di BEI secara berganda.

Kata kunci : Suku Bunga, *Leverage* (DTA), dan *Earning Per Share* (EPS) dan
Return Saham

ABSTRACT

INFLUENCE OF INTEREST RATE, LEVERAGE, AND EARNING PER SHARE (EPS) ON RETURN OF SHARES IN NON-MANUFACTURING COMPANY SUB-SECTOR OF TRANSPORTATION LISTED IN IDX YEAR 2016-2018

MOCH MUJIANTO

NIM 2017-11-556

Advisor I. Drs. H. M. Masruri, MM

II. Indah Dwi Prasetyaningrum, SE, MM

This research has the objectives of testing interest rates, leverage, and earning per share (EPS) affect the Return of shares of Non-manufacturing company Sub-sector of transportation listed on IDX year 2016-2018, both partially and periodically Multiple. A population of 35 respondents with a sample of 15 companies. Analysis Using Test T, hypothesis test and coefficient of determination test. Based on the results of the analysis, the following may be concluded: (1) There is a significant positive influence between interest rate on Return of shares in Non-manufacturing company of the IDX registered transportation Sub-sector. (2) There is a significant negative influence between Leverage (DER) on Return shares in a Non-manufacturing company of the IDX-listed transportation Sub-sector. (3) There are significant positive influences between Earning per Share (EPS) against Return shares in Non-manufacturing enterprises of the IDX-listed transportation Sub-sector. (4) There have been significant positive influences between interest rates, Leverage (DER), and Earning Per Share (EPS) on Return shares in the Non-manufacturing company of the IDX registered transportation Sub-sector.

Keywords: Interest rate, Leverage (DER), and Earning Per Share (EPS) and Return shares