

ABSTRAK

PENGARUH *PRICE EARNING RATIO*, *PRICE CASH FLOW RATIO*, *PRICE SALES RATIO* DAN UKURAN PERUSAHAAN TERHADAP RETURN SAHAM (STUDI PADA PERUSAHAAN PERBANKAN YANG TERDAFTAR DI BEI PERIODE 2017-2020)

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Penelitian ini bertujuan untuk mengetahui pengaruh *Price Earning Ratio*, *Price Cash Flow Ratio*, *Price Sales Ratio* dan *Ukuran Perusahaan* terhadap *Return Saham* pada Perusahaan Perbankan yang terdaftar di BEI. Data pada penelitian ini merupakan data sekunder yang meliputi data harga saham, *earning per share*, *operation cash flow*, jumlah saham beredar, *cash flow per share*, penjualan aktiva, total aset dan harga saham dari 9 perusahaan perbankan yang terdaftar di BEI periode 2017-2020. Sampel dalam penelitian ini berjumlah 47 sampel yang diambil menggunakan teknik *purposive sampling*. Pada penelitian ini data dianalisis menggunakan regresi berganda dengan hasil yang menunjukkan bahwa secara simultan *Price Earning Ratio*, *Price Cash Flow Ratio*, *Price Sales Ratio* dan *Ukuran Perusahaan* memiliki pengaruh signifikan terhadap *Return Saham* dengan nilai *R Square* sebesar 27,7%. Sedangkan, secara parsial menunjukkan bahwa variabel *Price Earning Ratio*, *Price Sales Ratio* dan *Ukuran Perusahaan* tidak berpengaruh signifikan dan untuk variabel *Price Cash Flow Ratio* memiliki pengaruh signifikan terhadap *Return Saham*.

Kata Kunci : *Price Earning Ratio*, *Price Cash Flow Ratio*, *Price Sales Ratio*, *Ukuran Perusahaan*, *Return Saham*

ABSTRACT

EFFECT OF PRICE EARNING RATIO, PRICE CASH FLOW RATIO, PRICE SALES RATIO AND COMPANY SIZE ON STOCK RETURN (STUDY ON BANKING COMPANIES LISTED ON IDX FOR 2017-2020 PERIOD)

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This study aims to determine the effect of Price Earning Ratio, Price Cash Flow Ratio, Price Sales Ratio and Company Size on Stock Returns in Banking Companies listed on the IDX. The data in this study is secondary data which includes stock price data, earnings per share, operating cash flow, number of outstanding shares, cash flow per share, asset sales, total assets and stock prices of 9 banking companies listed on the IDX for the 2017-2020 period. . The sample in this study amounted to 47 samples taken using purposive sampling technique. In this study, the data were analyzed using multiple regression with the results showing that simultaneously Price Earning Ratio, Price Cash Flow Ratio, Price Sales Ratio and Company Size had a significant effect on Stock Return with an R Square value of 27.7%. Meanwhile, partially shows that the variable Price Earning Ratio, Price Sales Ratio and Company Size does not have a significant effect and for the variable Price Cash Flow Ratio has a significant effect on Stock Return.

Keywords : Price Earning Ratio, Price Cash Flow Ratio, Price Sales Ratio, Ukuran Perusahaan, Return Saham