"ANALISIS PENGARUH *EARNING PER SHARE, NET PROFIT MARGIN ,DEBT TO EQUITY RATIO,* DAN *DIVIDEND PAYOUT RATIO* TERHADAP RETURN SAHAM PADA KELOMPOK SAHAM *JAKARTA ISLAMIC INDEX* DI BEI TAHUN 2009 – 2013"

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ABSTRAK

Penelitian ini dilakukan untuk menguji pengaruh *Eaerning Per Share(EPS),Net Profit Margin(NPM),Debt to Equity Ratio(DER),Dividend Payout Ratio(DPR),* terhadap *Return* Saham pada Perusahaan *Jakarta Islamik Indek* yang terdaftar di Bursa Efek Indonesia (BEI). Teknik sampling yang digunakan adalah Purposive sampling. Diperoleh jumlah sampel sebanyak 10 perusahaan dari 30 perusahaan selama periode pengamatan 5 tahun pada perusahaan *Jakarta Islamik Indek*

Terdapat 30 perusahaan yang tidak konsisten baik dari segi laporan keuangan maupun dari keanggotaan *Jakarta Islamik Indek*. Teknik analisis yang digunakan adalah analisis regresi berganda dan uji hipotesis menggunakan uji t secara parsial, uji F secara simultan. Dari hasil pengujian hipotesis menunjukkan, variabel *Net Profit Margin(NPM)*, yang berpengaruh negative dan signifikan terhadap harga saham. Sedangkan variabel *Earning Per Share(EPS)Debt To Equity Ratio* (DER) dan *Dividend Payout Ratio*(DPR) tidak berpengaruh signifikan terhadap harga saham pada perusahaan *Jakarta Islamik Indek* yang terdaftar di Bursa Efek Indonesia periode 2009-2013.

Kata Kunci :Earning Per Share(EPS),Net Profit Margin(NPM),Debt to Equity Ratio(DER),Dividend Payout Ratio(DPR)

"ANALYZE THE INFLEUNCE OF EARNING PER SHARE, NET PROFIT MARGIN ,DEBT TO EQUITY RATIO, DAN DIVIDEND PAYOUT RATIO ON THE RETURN OF SHARE IN THE COMPANY JAKARTA ISLAMIC INDEX IN BEI PERIODE 2009 – 2013"

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ABSTRACT

The study is done to test the influence of Eaerning Per Share(EPS),Net Profit Margin(NPM),Debt to Equity Ratio(DER),Dividend Payout Ratio(DPR), on the return of shares in the company jakarta islamic index that is listed on the indonesia stock exchange. The sampling method of technique that is used is the sampling method of purposive .Obtained the total sample as many as 10 companies from 30 the company during the period of observation five years to a company jakarta Islamic index.

There are 30 companies are inconsistent both in terms of financial reporting and the membership jakarta Islamic index. Engineering the analysis used is regression analysis and the worship of idols hypothesis test t using partial evaluation, test in simulutan f. From the results of hypothesis testing shows, variable Net Profit Margins,negative and significant influence on stock return. While variable Eaerning Per Share,Debt To Equity Ratio and Dividend Payout Ratio has no effect on stock prices significantly to company jakarta Islamic index were listed on the Indonesia stock exchange period 2009-2013.

Keywords : Earning Per Share(EPS),Net Profit Margin(NPM),Debt to Equity Ratio(DER),Dividend Payout Ratio(DPR) and Stock Return