

**PENGARUH *NET PROFIT MARGIN* ( NPM ) , *RETURN ON ASSET* ( ROA ) , *EARNING PER SHARE* ( EPS ) , DAN *PRICE EARNING RATIO* ( PER ) TERHADAP *RETURN SAHAM* PADA PERUSAHAAN *PROPERTY AND REAL ESTATE* YANG TERDAFTAR DI BURSA EFEK INDONESIA**

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**Abstrak**

Tujuan dari penelitian ini adalah untuk mengetahui pengaruh variabel secara simultan dan parsial faktor keuangan yang terdiri dari *Net Profit Margin*, *Return on Assets*, *Earning Per Share*, dan *Price Earning Ratio* terhadap *Return Saham*.

Populasi dalam penelitian ini adalah perusahaan *Property and Real Estates* yang terdaftar di Bursa Efek Indonesia periode 2009-2011. Teknik pengambilan sampel adalah metode *purposive sampling* dan diperoleh 24 perusahaan sebagai sampel. Metode pengumpulan data dalam penelitian ini adalah penelitian kepustakaan. Metode analisis penelitian ini menggunakan analisis regresi sederhana.

Berdasarkan hasil analisis regresi menunjukkan bahwa pengaruh variabel secara simultan dan parsial faktor keuangan yang terdiri dari *Net Profit Margin*, *Return on Assets*, *Earning Per Share*, dan *Price Earning Ratio* terhadap *Return Saham* dari 10,9%, dan sisanya 89,1% dipengaruhi oleh variabel lain yang tidak diteliti dalam penelitian ini. Secara parsial, *Price Earning Ratio*, pengaruh terhadap *return saham*, sedangkan *Net Profit Margin*, *Return On Assets*, *Earning Per Share* tidak memiliki pengaruh yang signifikan terhadap *Return Saham*.

**Kata Kunci:** *Net Profit Margin* (NPM), *Return On Asset* (ROA), *Earning Per Share* (EPS), dan *Price Earning Ratio* (PER), *Return Saham*.

**THE INFLUENCE OF *NET PROFIT MARGIN (NPM)*, *RETURN ON ASSET (ROA)*, *EARNING PER SHARE (EPS)*, AND *PRICE EARNING RATIO (PER)* TO THE *STOCK RETURN PROPERTY AND REAL ESTATES COMPANIES LISTED ON INDONESIA STOCK EXCHANGE***

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***ABSTRACT***

*The purpose of this research was to determine the effect of simultaneous and partial variables of financial factors consisting of Net Profit Margin, Return on Assets, Earning Per Share, and Price Earning Ratio on Stock Return.*

*The population in this research are property and real estates company's listed in Indonesian Stock Exchange period 2009-2011. The sampling technique is purposive sampling method and obtained 24 companies as a samples. Methods of data collection in of this research is library research. The analysis methods of this research used simple regression analysis.*

*Based on the result of regression analysis shows that the influence of simultaneous and partial variables of financial factors consisting of Net Profit Margin, Return on Assets, Earning Per Share, and Price Earning Ratio on Stock Return of 10,9%, and the remaining 89,1% influenced by other variables is not examined in this research. Partially, Price Earning Ratio influence on stock return, while Net Profit Margin, Return On Assets, Earning Per Share has no a significant influence on stock return.*

*Keywords: Net Profit Margin, Return on Assets, Earning Per Share, Price Earning Ratio and Stock Return,*