ABSTRAK

Penelitian ini bertujuan untuk menganalisis *Return Saham* Perusahaan *Real Estate* di Indonesia Tahun 2013 – 2015. Variabel dependen ini adalah *Return Saham*. Variabel Independen dalam penelitian adalah *Firm Size, Price Earning Ratio* (PER), *Earning Per Share* (EPS), *Price To Book Value* (PBV). Penelitian ini menggunakan sampel Perusahaan *Real Estate* Yang Terdaftar Di Bursa Efek Indonesia (BEI) Tahun 2013 – 2015. Data dikumpulkan menggunakan *purposive sampling* dan diuji menggunakan statistik deskriptif, uji asumsi klasik, uji regresi linear berganda, uji koefisien determinasi dan uji hipotesis.

Hasil penelitian ini menunjukkan bahwa secara simultan (Uji F) variabel independen *Firm Size, Price Earning Ratio* (PER), *Earning Per Share* (EPS), *Price To Book Value* (PBV) tidak berpengaruh terhadap *Return Saham.* Sedangkan secara parsial (Uji t) variabel *Earning per Share* (EPS) berpengaruh terhadap *Return Saham,* karena variabel EPS memiliki nilai signifikan (sig < 0,05) dan nilai t hasil yang lebih dari 2 sehingga dinyatakan variabel EPS berpengaruh terhadap *Return Saham.* Sedangkan variabel *Firm Size, Price Earning Ratio* (PER), *Price To Book Value* (PBV) memiliki nilai signifikan (sig > 0,05) sehingga dinyatakan ketiga variabel tersebut tidak berpengaruh terhadap *Return Saham.*

Kata Kunci : Perusahaan *Real Estate, Return Saham, Firm Size, Price Earning Ratio* (PER), *Earning Per Share* (EPS), dan *Price To Book Value* (PBV).

ABSTRACT

The purpose of this research is to analize influence of firm size, Price Earning Ratio (PER), *Earning Per Share* (EPS), *and Price To Book Value* (PBV) *to stock return Real Estate Company in Indonesia since 2013 – 2015.Dependent variable is Stock Return.These Independent variable are Firm Size, Price Earning Ratio* (PER), *Earning Per Share* (EPS), *and Price To Book Value* (PBV). *This research use Real Estate company which are resigestered on IDX for period 2013 – 2015. Data werre collected by purpossive sampling and tested by description statistic, classic assumption test, multiple linear regression test, test coefficient of determination and hypothesis test.*

Result of this research shows that simulatenously (F Test) Independent variables are Firm Size, Price Earning Ratio (PER), *Earning Per Share* (EPS), *and Price To Book Value* (PBV) *not influence to stock return. While partially (T-test) only EPS was influence to stock return. Because of EPS Variable has significant result (sig<0.05) and t- score result which more than 2 above issued EPS Variable has influenced to Stock Return. While Varieables are Firm Size, Price Earning Ratio (PER), Price to Book Value(PBV) had significant score (sig>0,05) so declared three of variables didn't influence to Stock Return.*

Key words : Real Estate Company, Return Saham, Firm Size, Price Earning Ratio (PER), *Earning Per Share* (EPS), and *Price To Book Value* (PBV).