

ABSTRAK

Penelitian ini bertujuan untuk menganalisa pengaruh *Earning Per Share* (EPS), *Price Earning Ratio* (PER), *Return On Equity* (ROE), dan *Net Profit Margin* (NPM) terhadap *return* saham pada perusahaan jasa sub sektor properti dan real estate yang terdaftar di Bursa Efek Indonesia periode 2018-2020. Sampel dalam penelitian ini sebanyak 17 perusahaan yang diperoleh dengan menggunakan metode *purposive sampling*. *Earning Per Share* (EPS), *Price Earning Ratio* (PER), *Return On Equity* (ROE), dan *Net Profit Margin* (NPM) sebagai variabel independen dan *return* saham sebagai variabel dependen. Metode analisis data yang digunakan dalam penelitian ini adalah analisis regresi linier berganda dan alat analisis data yang digunakan adalah SPSS 25. Hasil penelitian menunjukkan bahwa *Earning Per Share* (EPS), *Price Earning Ratio* (PER), *Return On Equity* (ROE), dan *Net Profit Margin* (NPM) tidak berpengaruh terhadap *return* saham.

Kata kunci: *Earning Per Share* (EPS), *Price Earning Ratio* (PER), *Return On Equity* (ROE), *Net Profit Margin* (NPM), *Return Saham*



ABSTRACT

This research aims to examine the effect of Earning Per Share (EPS), Price Earning Ratio (PER), Return On Equity (ROE), dan Net Profit Margin (NPM) on stock returns in service companies sub sector property and real estate listed on Indonesia Stock Exchange for the period 2018-2020. The sample in this study were 17 companies obtained by purposive sampling method. Earning Per Share (EPS), Price Earning Ratio (PER), Return On Equity (ROE), and Net Profit Margin (NPM) as a independent variabels and stock returns as dependent variabel. The data analysis method used in this research is multiple linear regression and the data analysis tool used is SPSS 25. The results of this research indicate that Earning Per Share (EPS), Price Earning Ratio (PER), Return On Equity (ROE), and Net Profit Margin (NPM) have no effect on stock returns.

Keywords: Earning Per Share (EPS), Price Earning Ratio (PER), Return On Equity (ROE), Net Profit Margin (NPM), Stock Returns

