

ABSTRACT

This research aims to analyze the influence the earning per share and company siz to share return. Earning per share is measured by share price now and share price before. Company size is measured by natural log from total assets. Share return is measured by closing price of share.

This research is the company of real estate property and building sector were listed on the Syariah stock exchange. By using purposive sampling in the period of observation in 2015-2017, obtained 33 observation. Therefore, analysis of the data used is multiple linear regression test. The data obtained was analyzed by using SPSS (Statistikal Product and Service Solutions) version 24.

The results of research partially showed that earning per share has a positive influence and significantly to share return and company size (Firm Size) has a positive influence and significantly to share return.

Keywords: Share return, Earning per share, Company size



ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh earning per share (EPS) dan ukuran perusahaan terhadap Return saham. Earning per share diukur dengan harga saham periode sekarang dan harga saham periode sebelumnya. Ukuran perusahaan diukur dengan natural log dari total aktiva. Return saham diukur dengan harga penutupan saham.

Penelitian ini dilakukan pada perusahaan *Sektor Real Estate, Properti dan Bangunan yang terdaftar di Daftar Efek Syariah (DES)*. Dengan menggunakan *purposive sampling* dalam periode pengamatan tahun 2015-2017, didapatkan 33 observasi. Oleh karena itu, analisis data yang digunakan adalah analisis statistik dalam bentuk uji regresi linear berganda. Data yang diperoleh dianalisis dengan menggunakan software SPSS (Statistical Product and Service Solutions) versi 24.

Hasil penelitian ini secara partial menunjukkan bahwa *Earning per share* (EPS) berpengaruh positif dan signifikan terhadap Return saham dan Ukuran perusahaan (*Firm size*) berpengaruh positif dan signifikan terhadap Return saham.

Kata Kunci : Return saham, Earning per share, Ukuran perusahaan



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