

ABSTRAK

Tujuan penelitian ini untuk membuktikan secara empiris pengaruh *Earning Per Share* (EPS), *Net Profit Margin* (NPM), *Debt To Equity Ratio* (DER), *Current Ratio* (CR), dan kepemilikan manajerial terhadap *return* saham perusahaan *property* dan *real estate* yang terdaftar di BEI selama periode 2012-2016. Populasi dalam penelitian ini sebanyak 48 perusahaan *property* dan *real estate*. Sampel penelitian ini ditentukan dengan metode *purposive sampling* berdasarkan kriteria perusahaan *property* dan *real estate* yang selalu terdaftar di Bursa Efek Indonesia (BEI), mempublikasikan laporan keuangan serta menyajikan datanya secara lengkap mencakup data dari variabel yang diteliti selama periode penelitian tahun 2012 – 2016, sehingga diperoleh sampel sebanyak 14 perusahaan. Teknik analisis data yang digunakan adalah analisis deskriptif dan analisis regresi berganda. Hasil penelitian ini menyimpulkan bahwa *Earning Per Share* (EPS) berpengaruh positif terhadap *return* saham, dan *Net Profit Margin* (NPM), *Debt To Equity Ratio* (DER), *Current Ratio* (CR), dan kepemilikan manajerial tidak berpengaruh terhadap *return* saham.

Kata kunci: *Earning Per Share* (EPS), *Net Profit Margin* (NPM), *Debt To Equity Ratio* (DER), *Current Ratio* (CR), kepemilikan manajerial, *return* saham

ABSTRACT

The purpose of this research is to prove empirically the influence of Earning Per Share (EPS), Net Profit Margin (NPM), Debt To Equity Ratio (DER), Current Ratio (CR), and managerial ownership of stock returns of property and real estate companies listed in IDX during 2012-2016. The population in this research is 48 property and real estate companies. The sample of this research is determined by purposive sampling method based on the criteria of property and real estate companies that listed in Indonesia Stock Exchange (BEI), publish the financial statements and presents the data completely including data from the variables studied during the research period of 2012 - 2016, then the sample of this research is 14 companies. Data analysis technique used in this research is descriptive analysis and multiple regression analysis. The results of this research conclude that Earning Per Share (EPS) has a positive effect on stock return, and Net Profit Margin (NPM), Debt To Equity Ratio (DER), Current Ratio (CR), and managerial ownership have no effect on stock return.

Keywords: Earning Per Share (EPS), Net Profit Margin (NPM), Debt To Equity Ratio (DER), Current Ratio (CR), Managerial Ownership, Stock Return