

## INTISARI

Penelitian ini bertujuan untuk mengetahui pengaruh *Net Profit Margin*, *Return On Equity*, *Earning Per Share* terhadap *Return* saham. Jumlah populasi sebanyak sepuluh perusahaan farmasi sedangkan jumlah sampel yang digunakan sebanyak delapan perusahaan farmasi yang terdaftar di Bursa Efek Indonesia pada tahun 2010-2014 yang diambil dengan menggunakan metode *purposive sampling*. Data yang digunakan adalah data sekunder yaitu laporan keuangan perusahaan farmasi yang terdaftar di Bursa Efek Indonesia. Metode analisis menggunakan analisis regresi linier berganda dengan alat bantu SPSS versi 20. Variabel independen adalah *Net Profit Margin (NPM)*, *Return On Equity (ROE)*, *Earning Per Share (EPS)*. Sedangkan variabel dependent adalah *Return* saham.

Pengujian asumsi multikolinearitas menunjukkan tidak terjadi multikolinearitas ini dapat dibuktikan tidak ada variabel yang memiliki nilai VIF lebih dari sepuluh. Pengujian asumsi heteroskedastisitas menunjukkan tidak terjadi heteroskedastisitas karena gambar scatterplot terlihat bahwa plot menyebar secara acak di atas maupun di bawah sumbu,

Uji t *Net Profit Margin (NPM)* berpengaruh positif terhadap *return* saham karena signifikansinya 0.010 ( $<0.050$ ). Uji t *Return On Equity (ROE)* berpengaruh negatif terhadap *return* saham karena signifikansinya 0.787 ( $>0.05$ ). Uji t *Earning Per Share (EPS)* berpengaruh positif terhadap *return* saham karena signifikansinya 0.029 ( $<0.050$ ).

**Kata-kata kunci:** *net profit margin, return on equity, earning per share, return saham*

## ABSTRACT

*The purpose of this research is to find out the influence of Net Profit Margin, Return on Equity, and Earnings per Share to the Stock Return. The population is 10 pharmaceutical companies which are listed in Indonesia Stock Exchange in 2010-2014 periods which have been obtained by using purposive sampling method. The data is the secondary data which is the financial statement of pharmaceutical companies which are listed in Indonesia Stock Exchange. The analysis method has been carried out by using multiple linear regressions and the instrument of SPSS 20 version. The independent variables are Net Profit Margin (NPM), Return on Equity (ROE), and Earnings per Share (EPS). Meanwhile, the dependent variable is stock return.*

*The assumption test of multicollinearity shows that multicollinearity does not occur and it can be proven that there is no variable which has VIF value is more than ten. The assumption test of heteroscedasticity shows that heteroscedasticity does not occur because the image of scatter plot shows that plots are randomly separated either over or under the axis.*

*The Net Profit Margin (NPM) t test has positive influence to the stock return because its significance is 0.010 ( $< 0.050$ ). The Return On Equity (ROE) t test has negative influence to the stock return because its significance is 0.787 ( $> 0.05$ ). The Earnings per Share (EPS) t test has positive influence to the stock price because its significance is 0.029 ( $< 0.050$ ).*

**Keywords:** *Net profit margin, return on equity, earning per share, stock return.*