

## ABSTRAK

Penelitian ini dilakukan untuk mengetahui pengaruh *Price Earning Ratio*, *Dividend per Share* dan *Net Profit Margin* terhadap *Return Saham Syariah* perusahaan yang terdaftar di *Jakarta Islamic Index 70*. Variabel bebas yaitu *Price Earning Ratio* (PER), *Dividend per Share* (DPS) dan *Net Profit Margin* (NPM), sedangkan variabel dependennya adalah *Return Saham Syariah* (RSS). Penelitian ini merupakan penelitian kuantitatif. Populasi dalam penelitian ini merupakan Hasil penelitian ini adalah perusahaan yang terdaftar dalam *Jakarta Islamic Index 70* sebanyak 70 perusahaan dan sampel yang digunakan yaitu berjumlah 20 perusahaan dengan menggunakan Metode *purposive sampling*. Penelitian ini menggunakan metode analisis regresi linier berganda, uji asumsi klasik, uji hipotesis dan uji kelayakan model dengan menggunakan program SPSS versi 29. Hasil uji F menunjukkan bahwa *price earning ratio* (PER), *dividend per share* (DPS) dan *net profit margin* (NPM) berpengaruh secara signifikan terhadap *return* saham syariah (RSS). Hasil uji t menunjukkan bahwa *price earning ratio* (PER) berpengaruh positif tidak signifikan terhadap *return* saham syariah, sedangkan *dividend per share* (DPS) dan *net profit margin* (NPM) berpengaruh secara positif signifikan terhadap *return* saham syariah (RSS)

**Kata Kunci :** *Price Earning Ratio, Dividend per Share, Net Profit Margin, Return Saham Syariah.*

## **ABSTRACT**

*This research aimed to determine the effect of the Price Earning Ratio, Dividend Per Share, and Net Profit Margin on the Sharia Stock Return listed on the Jakarta Islamic Index 70. The independent variables were Price Earning Ratio (PER), Dividend per Share (DPS), and Net Profit Margin (NPM). Moreover, the dependent variable was Sharia Stock Return (RSS). The research was quantitative. The population was 70 companies listed on the Jakarta Islamic Index. The data collection technique used purposive sampling. In line with that, there were 20 samples. The data analysis technique used multiple linear regression, classical assumption test, hypothesis test, and proper model test with the SPSS 29 version. Furthermore, the result of the *F* test showed that the Price Earning Ratio (PER), Dividend Per Share (DPS), and Net Profit Margin (NPM) had a significant effect on Sharia Stock Return (RSS). Additionally, the *T*-test indicated that the price earning ratio (PER) had a positive but insignificant on Sharia Stock Return. However, both Dividend Per Share (DPS) and Net Profit Margin (NPM) had a positive and significant effect on Sharia Stock Return (RSS).*

**Keywords:** *Price Earning Ratio, Dividend Per Share, Net Profit Margin, Sharia Stock Return*

