

ABSTRAK

Pemeriksaan ini bertujuan untuk memeriksa secara empiris dampak *Earning Per Share* (EPS), *Current Ratio* (CR), *Debt To Equity Ratio* (DER), *Return On Asset* (ROA), baik secara parsial maupun secara simultan terhadap *Return Saham*. Pemeriksaan dikerjakan pada organisasi sektor Properti serta Real Estate yang tercatat di Bursa Efek Indonesia tahun 2018-2020 dengan mempergunakan periode per tahun. Sampel yang dipergunakan pada pemeriksaan ini bertotal 16 organisasi Properti serta Real Estate yang listing di Bursa Efek Indonesia periode 2018-2020, dimana pemilihan sampel dikerjakan dengan mempergunakan metode purposive sampling. Teknik analisis data yang dipergunakan pada pemeriksaan ini ialah regresi linier berganda serta pemeriksaan spekulasi mempergunakan uji-t dengan tingkat signifikansi sebesar 5%. Mengingat hasil olah data membuktikan bahwa secara parsial *Earning Per Share* (EPS) serta *Debt to Equity Ratio* (DER) berdampak positif tidak signifikan serta *Current Ratio* (CR) serta *Return On Asset* (ROA) berdampak negative tidak signifikan terhadap *return saham*.

Kata Kunci: Faktor fundamental; *Return saham*

Abstract

This examination aims to empirically examine the impact of Earning Per Share (EPS), Current Ratio (CR), Debt To Equity Ratio (DER), Return On Assets (ROA), either partially or simultaneously on Stock Return. The examination was carried out on Property and Real Estate sector organizations listed on the Indonesia Stock Exchange in 2018-2020 using an annual period. The sample used in this examination is a total of 16 Property and Real Estate organizations listed on the Indonesia Stock Exchange for the 2018-2020 period, where the sample selection is carried out using the purposive sampling method. The data analysis technique used in this examination is multiple linear regression and speculation examination using t-test with a significance level of 5%. Given the results of the data processing proves that partially Earning Per Share (EPS) and Debt to Equity Ratio (DER) have an insignificant positive impact and Current Ratio (CR) and Return On Assets (ROA) have an insignificant negative impact on stock returns.

Keywords: Fundamental factors; Stock returns