

**PENGARUH RETURN ON ASSET(ROA), RETURN ON EQUITY(ROE),  
EARNING PER SHARE(EPS), DEBT TO EQUITY RATIO (DER), DAN  
NET PROFIT MARGIN(NPM) TERHADAP RETURN SAHAM PADA  
PERUSAHAAN MANUFAKTUR DI BEI TAHUN 2008-2010**

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**ABSTRAK**

Tujuan dari penelitian ini adalah untuk memberikan bukti empiris tentang pengaruh return on asset, return on equity, earning per share, debt to equity ratio, net profit margin. Populasi dalam penelitian ini adalah perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia pada 2008-2010. Teknik sampling yang digunakan purposive sampling dan metode penggunaan analisis adalah regresi berganda. Hasil penelitian ini membuktikan bahwa return on asset, earning per share, net profit margin mempengaruhi return saham. Semakin besar keuntungan perusahaan itu, maka semakin besar pula saham yang didapat.

Kata Kunci : return saham, return on asset, return on equity, earning per share, debt to equity ratio, dan net profit margin.

**The EFFECT OF RETURN ON ASSETS (ROA), return on equity (ROE),  
earnings per share (EPS), debt to equity ratio (DER), AND NET  
PROFIT MARGIN (NPM) ON STOCK RETURN OF MANUFACTURING  
COMPANY IN BEI THE YEAR 2008-2010**

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**ABSTRACT**

The objective of the study was to provide empirical evidence about the effect return on asset, return on equity, earning per share, debt to equity ratio, and net profit margin. The population of this manufactured companies listed in Indonesian Stock Exchange in 2008-2010. The sampling technique used purposive sampling and the analysis method use was multiple regressions. The result of this study proved that the return on asset, eraning per share, net profit margin have significant toward return of stock. The bigger company profit was, the bigger stock investment share was.

**Keyword** : Return of stock investment, return on asset, return on equity, earning per share, debt to equity ratio, and net profit margin.