

ABSTRAK

Penelitian ini bertujuan untuk menjelaskan pengaruh *dividend payout ratio*, *earning per share*, dan suku bunga terhadap *return* saham perusahaan *property* dan *real estate* yang terdaftar di bursa efek Indonesia periode 2018-2022. Penelitian ini menggunakan sampel perusahaan *property* dan *real estate* yang terdaftar di BEI pada periode 2018-2022 dengan jumlah sampel 7 perusahaan selama 5 tahun sesuai dengan kriteria sampel, sehingga total sampel penelitian sebanyak 35 data. Metode penelitian ini menggunakan kuantitatif, teknik pengambilan sampel menggunakan *purposive sampling*. Pengujian yang dilakukan adalah uji statistic deskriptif, asumsi klasik, analisis regresi linier berganda, koefisien determinasi (R^2) dan uji parsial (t). Hasil penelitian ini memberikan bukti bahwa *dividend payout ratio* dan *earning per share* berpengaruh secara parsial terhadap *return saham* namun suku bunga tidak berpengaruh terhadap *return* saham.

Kata kunci: *dividend payout ratio*, *earning per share*, suku bunga, *return* saham.

ABSTRACT

This study aims to explain the effect of the dividend payout ratio, earnings per share, and interest rates on stock returns of property and real estate companies listed on the Indonesian stock exchange for the 2018-2022 period. This research uses a sample of property and real estate companies listed on the IDX in the 2018-2022 period with a total sample of 7 companies for 5 years according to the sample criteria, so that the total research sample is 35 data. This research method uses quantitative, sampling technique using purposive sampling. The tests carried out are descriptive statistical tests, classical assumptions, multiple linear regression analysis, coefficient of determination (R^2) and partial test (t). The results of this study provide evidence that the dividend payout ratio and earnings per share have a partial effect on stock returns but interest rates have no effect on stock returns.

Keywords : dividend payout ratio, earning per share, interest rate, stock returns.