PENGARUH FAKTOR FUNDAMENTAL TERHADAP *RETURN* SAHAM PERUSAHAAN SEKTOR KONSUMSI BURSA EFEK INDONESIA

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Abstrak

Penelitian ini bertujuan membuktikan pengaruh fundamental terhadap return saham perusahaan sektor konsumsi di Bursa Efek Indonesia, Pada penelitian ini digunakan beberapa perusahaan yang tergabung dalam sub sektor konsumsi di Bursa Efek Indonesia. Data yang digunakan dari tahun 2013 sampai dengan 2017 yang lalu. Pada Penelitian yang menjadi sampel adalah 31 perusahaan sub sektor konsumsi Bursa Efek Indonesia. Alat analisis yang digunakan untuk membuktikan kebenaran hipotesis adalah model regresi panel. Proses pengolahan data dilakukan dengan menggunakan Eviews. Berdasarkan hasil pengujian hipotesis yang telah dilakukan ditemukan bahwa current ratio, return on assets dan earning per yield berpengaruh signifikan terhadap return saham perusahaan sub sektor konsumsi di Bursa Efek Indonesia sedangkan debt to equity ratio dan ukuran perusahaan tidak berpengaruh signifikan terhadap return saham perusahaan sub sektor konsumsi di Bursa Efek Indonesia.

Kata kunci*: Current Ratio, Return on Assets, Debt to Equity Ratio, Earning Per Yield, Ukuran Perusahaan dan Return Saham.***

THE EFFECT OF FUNDAMENTAL FACTORS ON RETURN OF STOCK COMPANY CONSUMPTION IN INDONESIA STOCK EXCHANGE

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Abstract

This study aims to prove the fundamental influence on the stock returns of consumption sector companies in the Indonesia Stock Exchange. In this study, several companies that are members of the consumption sub-sector of the Indonesia Stock Exchange are used. Data used from 2013 to 2017 ago. In the sample research are 31 companies of the Indonesia Stock Exchange consumption subsector. The analytical tool used to prove the truth of the hypothesis is the panel regression model. The data processing is done by using Eviews. Based on the results of hypothesis testing, it was found that the current ratio, return on assets and earnings per yield have a significant effect on the stock returns of consumption sub-sector companies on the Indonesia Stock Exchange while the debt to equity ratio and firm size do not significantly influence the stock returns of the consumption sub-sector companies on the Indonesia Stock Exchange.

Keywords: Current Ratio, Return on Assets, Debt to Equity Ratio, Earning Per Yield, Company Size and Stock Return.