

ABSTRACT

The purpose of this study is to examine and analyze the effect of fundamental factor against stock return of Property and Real Estate Companies listed in Indonesia Stock Exchange 2015. Research data is yearly data for one year research period. The sampling method used was purposive sampling. From a population of 48 Property and Real Estate Companies listed in Indonesia Stock Exchange period 2015, 35 companies met the criteria to be the sample. The method of analysis used in this study is multiple linear regression. The results showed that Return On Equity (ROE) and Change of Price Earning Ratio (PER) have significant positive effect toward the stock return. Meanwhile, Current Ratio (CR), Debt to Equity Ratio (DER), and Total Assets Turnover (TATO) are not having significant effect toward the stock return.

Keywords : Current Ratio (CR), Debt to Equity Ratio (DER), Total Assets Turnover (TATO), Return On Equity (ROE), Price Earning Ratio (PER), Stock Return



ABSTRAK

Penelitian ini bertujuan untuk menguji dan menganalisis pengaruh faktor fundamental terhadap *return* saham Perusahaan Properti dan Real Estate di Bursa Efek Indonesia tahun 2015. Data penelitian ini merupakan data tahunan untuk periode penelitian setahun. Metode sampling yang digunakan adalah *purposive sampling*. Dari populasi 48 Perusahaan Properti dan Real Estate di Bursa Efek Indonesia tahun 2015, 35 perusahaan yang memenuhi kriteria sebagai sampel. Metode analisis yang digunakan dalam penelitian ini adalah regresi linier berganda. Hasil penelitian menunjukkan *Return On Equity* (ROE) dan Perubahan *Price Earning Ratio* (PER) berpengaruh positif signifikan terhadap *return* saham, sedangkan *Current Ratio* (CR), *Debt to Equity Ratio* (DER) dan *Total Assets Turnover* (TATO) tidak berpengaruh terhadap *return* saham.

Kata kunci : *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Total Assets Turnover* (TATO), *Return On Equity* (ROE), dan Perubahan *Price Earning Ratio* (PER), *Return Saham*

