

ABSTRACT

This study discusses the effect of fundamental companies variables on stock returns the coal mining sector during the observation period 2014-2018. The data used is panel data which is combination annual time and cross section data which is processed by using E-Views 09. Data were obtained from the BPS, IDX, Yahoo Finance and BI. Sampling using judgment sampling with observation 5 years, 17 companies so that obtained total of 85 observations and the observation data collected by the techniques noted. The model used is the Common Effect Model. The result of analysis shows that CR no effect is significant and EPS no effect is significant meanwhile DER, ROA has a significant positive effect effect to stock return of coal mining sector in IDX.

Keyword: Current Ratio (CR) , Debt to Equity Ratio (DER), Return On Asset (ROA), Earning per Share (EPS), Return Saham.



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ABSTRAK

Penelitian ini membahas pengaruh variabel *fundamental* perusahaan terhadap *return saham* sektor pertambangan batubara selama periode pengamatan 2014-2018. Data yang digunakan merupakan data panel yang merupakan kombinasi data urut waktu tahunan dan cross section yang diolah dengan menggunakan program *E-Views*. Data diperoleh dari Badan Pusat Statistik, Indonesia Stock Exchange, Yahoo Finance dan Bank Indonesia. Pengambilan sampel menggunakan judgment sampling dengan pengamatan 5 tahun dengan 17 perusahaan sehingga diperoleh total observasi sebanyak 85 dan dikumpulkan dengan teknik mencatat. Model yang digunakan adalah *Common Effect Model*. Hasil analisis menunjukkan bahwa *Current Ratio (CR)* tidak berpengaruh signifikan dan *Earning Per Share (EPS)* tidak berpengaruh signifikan sedangkan *Debt To Equity Ratio (DER)* dan *Return On Asset (ROA)* berpengaruh positif signifikan terhadap return saham sektor pertambangan di BEI.

Kata Kunci: *Current Ratio (CR)*, *Debt to Equity Ratio (DER)*, *Return On Asset (ROA)*, *Earning per Share (EPS)*, *Return Saham*.

