

## INTISARI

Penelitian ini bertujuan untuk menguji pengaruh “Analisis Pengaruh Faktor-Faktor Fundamental Perusahaan Terhadap Return Saham Pada Perusahaan Sektor Konstruksi dan Properti di Bursa Efek Indonesia”. Analisis fundamental yang digunakan adalah analisis rasio-rasio laporan keuangan. Sampel dalam penelitian ini sebanyak 37 perusahaan yang terdaftar pada Bursa Efek Indonesia yang menerbitkan laporan keuangan pada tahun 2009 sampai 2013 dengan menggunakan metode *purposive sampling*.

Data yang digunakan dalam penelitian ini yaitu data sekunder berupa laporan keuangan, *yahoo finance*, dan referensi lain yang mendukung penelitian ini. Teknis analisa data menggunakan uji asumsi klasik: uji normalitas, uji multikolinieritas, uji autokorelasi, dan uji heteroskedastisitas. Uji hipotesis menggunakan analisis regresi berganda.

Hasil Penelitian ini menunjukkan bahwa *eraning per share* (EPS) dan *price to book value* (PBV) memiliki pengaruh positif terhadap *return* saham. Sedangkan variabel-variabel yang selain yaitu *price earning ratio* (PER), *return on asset* (ROA), *debt to equity ratio* (DER), *current ratio* (CR) dan *net profit margin* (NPM) tidak berpengaruh terhadap *return* saham.

**Kata Kunci:** EPS (*earnings per share*), PER (*price earning ratio*), PBV (*price to book value*), ROA (*return on asset*), DER (*debt to equity ratio*), CR (*current ratio*), NPM (*net profit margin*), *Return Saham*

## **ABSTRACT**

*This research aimed to examine the effect of "The Analysis of Fundamental Factors Companies to Stock Return on Construction and Property Sector Companies in Indonesia Stock Exchange". Fundamental analysis used was the analysis of ratios of financial statements. The sample in this research as many as 37 companies listed on the Indonesia Stock Exchange that publish financial statements in 2009 through 2013 by using purposive sampling method.*

*The data used in this research is secondary data such as financial statements, yahoo finance, and other references that support this research. Technical analysis of the data using the classical assumption test: normality test, multikolinieritas, autocorrelation, and heteroscedasticity test. Hypothesis testing using multiple regression analysis.*

*Results of this study indicate that earnings per share (EPS) and price to book value (PBV) has a positive effect on stock returns. While variables besides that price earnings ratio (PER), return on assets (ROA), debt to equity ratio (DER), current ratio (CR) and net profit margin (NPM) has no effect on stock returns.*

**Keywords:** *EPS (earnings per share), PER (price earnings ratio), PBV (price to book value), ROA (return on assets), DER (debt to equity ratio), CR (current ratio), NPM (net profit margin), Return Shares*