

ABSTRAK

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PENGARUH FUNDAMENTAL FAKTOR DAN EKONOMI MAKRO TERHADAP *RETURN* SAHAM DI INDONESIA

(ix + 45 halaman: 3 gambar; 8 tabel; 9 lampiran)

Penelitian ini dilakukan untuk mengetahui apakah faktor fundamental perusahaan dan faktor makro ekonomi berpengaruh terhadap *return* saham. Adapun metode penelitian yang digunakan adalah kuantitatif. Data penelitian ini menggunakan perusahaan terbuka di Indonesia dari tahun 2011 sampai 2020 dengan jumlah sampel berjumlah 370 perusahaan dan 3.239 observasi data. Berdasarkan hasil pengolahan data menggunakan metode *fix effect models* dapat disimpulkan bahwa variabel faktor fundamental seperti NAVPS dan EPS serta variabel makro ekonomi seperti GDP, CPI, dan *Interest Rates* berpengaruh terhadap *return* saham, sedangkan variabel DER tidak berpengaruh terhadap *return* saham.

Referensi: 25 (2007-2021)

Kata kunci: *Return* Saham, NAVPS, EPS, DER, GDP, Suku Bunga.

ABSTRACT

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THE FUNDAMENTAL FACTORS AND MACROECONOMICS ON STOCK RETURN IN INDONESIA

(ix + 45 pages; 3 pictures; 8 tables; 9 appendices)

This research was conducted to determine whether the company's fundamental factors and macroeconomic factors affect stock return. The research method used is quantitative. This research data uses public companies in Indonesia from 2011 to 2020 with a total sample of 370 companies and 3,239 data observations. Based on the results of data processing using the fix effect models method, it can be concluded that fundamental factors such as NAVPS and EPS as well as macroeconomic variables such as GDP, CPI and Interest Rates have an effect on stock returns, while the DER variable has no effect on stock returns.

Reference: 25 (2007-2021)

Keywords: *Stock Return, NAVPS, EPS, DER, GDP, Interest Rates.*

