

ABSTRAK

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PENGARUH FUNDAMENTAL TERHADAP PENGEMBALIAN SAHAM PADA INDUSTRI MANUFAKTUR 2018-2022

Industri manufaktur merupakan industri pendorong utama yang menciptakan lapangan kerja di Indonesia dan berkontribusi terhadap pendapatan domestik bruto. Penelitian ini bertujuan untuk menguji pengaruh *book value/share*, *income before extraordinary/share*, *negative income*, *dividen/share* dan *growth* terhadap return saham pada industri manufaktur di Indonesia. Jenis pada penelitian ini adalah kuantitatif dengan teknik analisa regresi data panel. Hasil penelitian menunjukkan bahwa *book value/share*, *income before extraordinary/share*, dan *growth* tidak memiliki pengaruh yang signifikan terhadap return saham. Namun *negative income* dan *dividen/share* memiliki pengaruh yang signifikan dan negatif.

Kata Kunci : *Book Value/Share*, *Income Before Extraordinary/Share*, *Negative Income*, *Dividen/Share*, *Growth*, *Stock Return*, Manufaktur

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FUNDAMENTAL EFFECT ON SHARE RETURNS IN MANUFACTURING INDUSTRY 2018-2022

The manufacturing industry is the main driving industry that creates jobs in Indonesia and contributes to gross domestic product. This study aims to examine the effect of book value/share, income before extraordinary/share, negative income, dividend/share and growth on stock returns in the manufacturing industry in Indonesia. The type in this study is quantitative with panel data regression analysis techniques. The results of the study show that book value/share, income before extraordinary/share and growth do not have a significant effect on stock returns. However, negative income and dividen/share has a significant and negative effect.

Keywords: Book Value/Share, Income Before Extraordinary/Share, Negative Income, Dividend/Share, Growth, Stock Return, Manufacturing.