SUMMARY

KINERJA KEUANGAN DAN RETURN SAHAM SERATUS PERUSAHAAN PERINGKAT MAJALAH SWA

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Subject : SAHAM, PERUSAHAAN, KINERJA, KEUANGAN

Subject Alt : STOCK, ORGANIZATION, PERFORMANCE, FINANCE

Keyword : : KINERJA; PENGEMBALIAN; SAHAM

Description :

Penelitian ini bertujuan (1) untuk mengungkapkan bukti secara empiris bagaimana pengaruh kinerja keuangan (yang diwakili oleh economic value added, current ratio, total assets turn over, debt to equity ratio, return on assets, serta suku bunga SBI) terhadap return saham seratus perusahaan peringkat SWA. (2) untuk mengetahui urutan faktor-faktor yang dominan mempengaruhi return saham atas saham-saham perusahaan yang konsisten masuk dalam daftar emiten terbaik

di Bursa Efek Indonesia hasil peringkat majalah SWA. Metode analisis yang digunakan dalam

penelitian ini adalah analisis regresi linear berganda, untuk

melihat
hubungan
antar
variabel

bebas dan variabel tidak bebas melalui uji multikoloniearitas, uji heteroskedastitas, dan uji autokorelasi. Sedangkan uji hipotesanya menggunakan uji signifikan (F-test) yaitu untuk melihat pengaruh seluruh variabel
independen
terhadap
variabel
dependen.
Uji signifikansi

parameter
t-test yaitu
untuk
melihat
seberapa
jauh
pengaruh
satu
variabel
independen
secara

individual
dalam menerangkan
variabel
dependen.
Hasil penelitian
menunjukkan
bahwa

di

antara
variabel
independen,
variabel
debt
to equity
ratio,
return
on
asset
serta total
assets
turn
over

berpengaruh
signifikan positif

terhadap
return

saham emiten yang konsisten masuk dalam
peringkat majalah SWA dengan nilai signifikansi sebesar 0.002, 0.0008, 0,050. Hasil penelitian
ini menunjukkan bahwa economic value added (EVA) tidak mempunyai pengaruh yang signifikan
terhadap
return
saham. Urutan faktor-faktor yang mengaruhi return
saham
adalah
debt
to
equity
ratio, return
on asset
serta
total
asset turn
over.

Description Alt:

This research's purposes are (1) to reveal empirically the influence of financial performance (represented
by economic value added, current ratio, total assets turn over, debt to equity ratio, return on assets, and
Bank Indonesia Interest Rate / SBI) to stocks' return of the One Hundred Companies listed in Indonesia
Stock Exchange who consistently listed in SWA's ranking. (2) to identify which performance measures
have the most dominant effect to the stocks' return of the companies listed in Indonesia Stock Exchange
based on SWA's ranking. The method of analysis is the multiple linear regression analysis, to examine
the relations between dependent variable and independent variables through multicoloniearity,
heteroscedasticity and autocorrelation analysis. Meanwhile, the validity testing of the hypothesis used
the significant (F-test) to examine the simultaneously influence of entire independendent variable
against dependent variable. Significant parameter test (t-test) to see how far the influence of one independent
variable
individually in explaining dependent
variable.
The result
of this research
indicated
that
among
independent
variable,
variable
debt
to
equity
ratio,
return
on asset
and
total

asset turn over had significant effect to stocks’ return of one hundred companies listed in Indonesia Stock Exchange who consistently listed in SWA’s ranking with significant value 0.002, 0.008, 0.050. The result shows that economic value added has no significant effect to stocks’ return. The dominant factors that influence the stock’s return are debt to equity ratio, return on asset and total asset turn over.

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