

ABSTRACT

“Analysis Of The Fundamental Factors Affecting On the Stock Return Of Property And Real Estate Companies In Indonesia Stock Exchange” (led by Dwi Hendro Widayatmoko, SE, Ak., M.Si, CA).

This study aims to determine the influence of fundamental factors such as return on assets (ROA), Debt to Equity Ratio (DER), Price to Earning Ratio (PER), Earnings Per Share (EPS), Net Profit Margin (NPM), and Price to Book Value (PBV) on the stock returns in the Indonesia stock Exchange in period 2014-2015. The population of this research is company property and real estate that have been and are still listed in the Indonesia Stock Exchange in period 2014-2015 . The sampling technique purposive sampling and obtained a sample of 60 companies. Methods of data collection research using secondary data. Data were analyzed using multiple linear regression with a significance level of 0.05.

Keywords: Stock Return, Debt to Equity Ratio, Price to Equity Ratio, Earnings Per Share, Net Profit Margin, Price to Book Value.