

ABSTRAK

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Skripsi

Pengaruh Analisis Fundamental Terhadap Indeks Harga Saham Sektor Properti di BEI Periode 2015 – 2018

Analisis fundamental merupakan pendekatan analisis harga saham yang menitikberatkan pada kinerja perusahaan yang mengeluarkan saham dan analisis ekonomi yang mempengaruhi masa depan perusahaan. Kinerja perusahaan dapat dilihat dari perkembangan perusahaan, neraca perusahaan dan laporan laba ruginya, proyeksi usaha dan rencana perluasan dan kerjasama. Pada umumnya apabila kinerja perusahaan mengalami perkembangan yang baik, maka harga saham akan meningkat.

Untuk mencapai tujuan, penelitian ini mengambil objek perusahaan properti yang terdaftar di BEI selama periode 2015 – 2018. Dalam permodelan yang menguji analisis fundamental, maka digunakan nilai *Debt to Equity* (DER), *Return of Equity* (ROE), *Price to Earnings* (PER), *Price to Book Value* (PBV), dan *Earning per Share* (EPS). Jenis penelitian yang digunakan adalah kausalitas, dengan populasi yang digunakan adalah laporan keuangan yang berada di IDX. Teknik pengambilan sampel menggunakan metode dokumen. Dan metode analisis menggunakan regresi linier berganda.

Kata Kunci : analisis fundamental, *Debt to Equity*, *Return of Equity*, *Price to Earnings*, *Price to Book Value*, *Earning per Share*.

ABSTRACT

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Thesis

Effect of Fundamental Analysis of Property Sector Stock Price Index on the Indonesia Stock Exchange Period 2015 - 2018

Fundamental analysis is a stock price analysis approach that focuses on the performance of companies that issue shares and economic analysis that affects the company's future. Company performance can be seen from the development of the company, company balance sheet and loss statement, business projections and expansion and cooperation plans. In general, if a company's performance develops well, then the stock price will increase.

To achieve the goal, this study took the object of property companies listed on the Indonesian Stock Exchange during the period of 2015 - 2018. In modeling that tests fundamental analysis, the value of Debt to Equity (DER), Return of Equity (ROE), Price to Earnings (PER) was used. , Price to Book Value (PBV), and Earning per Share (EPS). The type of research used is causality, with the population used is financial statements that are on IDX. The sampling technique uses the document method. And the analysis method uses multiple linear regression.

Keyword : fundamental analysis, Debt to Equity, Return of Equity, Price to Earnings, Price to Book Value, Earning per Share.