

PEMGARUH KINERJA KEUANGAN DAN KINERJA PASAR TERHADAP IMBAL
HASIL DENGAN VARIBEL KONTROL NILAI TUKAR US \$ - RUPIAH (STUDI
EMPIRIS ATAS ENTITAS REAL ESTATE DI BEI 2012-5015)

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This research is conducted in order to increase the fundamental factor (ROE, EPS, DER, CR, and PBV) to the yield of Real Estate companies in Indonesia Stock Exchange for the period 2012-2015. Sampling technique used in this research is purposive sampling with criterion as (1) property and real estate company that list year 2012-2015 at Indonesia Stock Exchange (BEI). (2) Having complete financial data for the period 2012-2015. (3) Not in de-listing within the time frame of 2012-2015. Samples Consisting of companies listed on Indonesia Stock Exchange only 18 companies as sample. Data Dispute with the program program Statistics and Service Solutions (SPSS) version 20.0. The test hypothesis used t statistics and f - statistics at the 5% significance level. The results showed Debt to Equity Ratio (DER) and CR (Current Ratio) were significant against yield. And Return on Equity (ROE), Earning Per Ratio (EPS), Price Book value (PBV) are not significant against returns.

Keywords: Return on Equity (ROE), Earning Per Ratio (EPS), Debt to Equity Ratio (DER), Current Ratio (CR), Price Book value (PBV), Exchange Rate, Return Stock