ABSTRACT

IMPLEMENTATION OF FUNDAMENTAL AND TECHNICAL FACTORS THAT AFFECT STOCK RETURN
(STUDY AT INDICES OF LQ45 ARE LISTED IN 2011-2013)

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This research purpose to analyze fundamental and technical factors that affect stock return, to obtain get evidence empirically and clarity about implementation of fundamental factors influence consisting of Dividend Payout Ratio (DPR), Return On Assets (ROA), Debt to Equity Ratio (DER), Earning Per Share (EPS) and technical factor as systematic risk is proxied by Beta to stock return partially or simultanly. Population in this research are business firm in LQ45 indices which enlist in 2011-2013. The sample method uses purposive sampling, so thus obtained sample are 19 business firm. The analysis instrument is multiple linier regression.

This research partially shows that fundamental and technical factors consisting of Dividend Payout Ratio (DPR), Return On Assets (ROA), Earning Per Share (EPS) and systematic risk is proxied by Beta having an affect on to stock return, while the fundamental factor consisting of Debt to Equity Ratio (DER) does not affect the stock return partially. In simultan shows that fundamental and technical factors influence on the stock return.

Keywords: Fundamental factors, Technical factors, Stock Return