ABSTRAK

Dinda Nabilla Maharani Sidabutar, 2022	:	Analisis Fundamental, Risiko Sistematik, dan *Earning Per Share* Terhadap *Return* Saham Pada Perusahaan Bidang Kelautan yang Terdaftar di Bursa Efek Indonesia Periode 2017-2020. Dosen Pembimbing: Ir.Firmansyah Kusasi, MBA. dan Abdul Jalal, S.E., M.Si.

Penelitian ini bertujuan untuk mengetahui pengaruh analisis fundamental, risiko sistematik dan *earning per share* terhadap *return* saham pada perusahaan bidang kelautan yang tercatat di Bursa Efek Indonesia periode 2017-2020. Variabel independen dalam penelitian ini adalah *return on assets* (ROA)*, debt to equity ratio* (DER)*, price to book value* (PBV), risiko sistematis, dan *earning per share* (EPS) sedangkan variabel dependennya yaitu *return* saham. Data yang digunakan dalam penelitian ini adalah data sekunder berupa laporan keuangan. Populasi dalam penelitian ini adalah perusahaan bidang kelautan yang terdaftar di Bursa Efek Indonesia periode 2017-2020 sebanyak 33 perusahan. Teknik pengambilan sampel dengan metode *purposive sampling* 9 perusahaan setiap triwulan dari periode 2017-2020 sehingga terpilih sebanyak 108 objek pengamatan. Penelitian ini menggunakan metode dokumentasi yang di dapat dari laporan keuangan dipublikasikan di *website* resmi Bursa Efek Indonesia yaitu *www.idx.co.id.* Teknik analisis yang digunakan adalah teknik kuantitatif yaitu dengan analisis regresi linear berganda, pengujian hipotesis dan uji koefisien determinasi. Pengelolaan dengan bantuan program SPSS 26. Hasil dari penelitian ini menunjukkan bahwa secara parsial *return on assets* (ROA)*, debt to equity ratio* (DER),), risiko sistematis, dan *earning per share* (EPS) berpengaruh signifikan terhadap *return* saham sedangkan *price to book value* (PBV) tidak berpengaruh secara parsial terhadap *return* saham. Secara simultan *return on assets* (ROA)*, debt to equity ratio* (DER)*, price to book value* (PBV), risiko sistematis, dan *earning per share* (EPS) berpengaruh signifikan terhadap *return* saham. Terdapat 61% yang mampu dijelaskan *return on assets* (ROA)*, debt to equity ratio* (DER)*, price to book value* (PBV), risiko sistematis, dan *earning per share* (EPS) terhadap *return* saham.

Kata Kunci	:	*Return On Assets* (ROA)*, Debt To Equity Ratio* (DER)*, Price To Book Value* (PBV), Risiko Sistematis, *Earning Per Share* (EPS), *Return* Saham.

ABSTRACT

Dinda Nabilla Maharani Sidabutar,2022 : Fundamental Analysis, Systematic Risk, and Earnings Per Share of Stock Returns in Marine Companies Listed on The Indonesia Stock Exchange on Period 2017-2020. Promoter Team: Ir.Firmansyah Kusasi, MBA. dan Abdul Jalal, S.E., M.Si.

This study aims to determine the effect of fundamental analysis, systemic risk and earnings per share on stock returns in marine companies listed on the Indonesia Stock Exchange for the 2017-2020 period. The independent variables in this study are return on assetss (ROA), debt to equity ratio (DER), price to book value (PBV), systematic risk, and earnings per share (EPS) while the dependent variables are stock returns. The data used in this study is secondary data in the form of financial statements. The population in this study is marine sector companies listed on the Indonesia Stock Exchange for the 2017-2020 period as many as 33 companies. Sampling techniques using the purposive sampling method of 9 companies every quarter from the 2017-2020 period so that 108 observation objects were selected. This research uses a documentation method obtained from financial statements published on the official website of the Indonesia Stock Exchange, namely www.idx.co.id. The analysis technique used is a quantitative technique, namely by multiple linear regression analysis, hypothesis testing and determination coefficient test. Data management with the help of the SPSS 26 program. The results of this study show that partially the return on assetss (ROA), debt to equity ratio (DER), systematic risk, and earnings per share (EPS) have a significant effect on stock returns while price to book value (PBV) does not partially affect stock returns. Simultaneous return on assetss (ROA), debt to equity ratio (DER), price to book value (PBV), systematic risk, and earnings per share (EPS) have a significant effect on stock returns. There are 61% that can be explained by return on assetss (ROA), debt to equity ratio (DER), price to book value (PBV), systematic risk, and earnings per share (EPS) to stock returns.

Keywords : **Return on assetss (ROA), Debt To Equity Ratio (DER), Price To Book Value (PBV), Systematic Risk, Earnings Per Share (EPS), Stock Returns.**