

Analisis Pengaruh Rasio Keuangan terhadap Risiko Sistematis Saham (Studi Empiris Pada Saham LQ45 di BEI Periode 2006-2007) = The Effect of Financial Ratios On the Systematic Risk (Empirical Study on LQ45 Index at BEI)

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Abstrak

Penelitian ini bertujuan untuk menguji pengaruh dari rasio-rasio keuangan terhadap risiko sistematis. Adapun rasio-rasio yang keuangan yang diteliti adalah Total Asset Turnover, Debt to Equity Ratio, Degree of Operating Leverage, Degree of Financial Leverage dan Price Earning Ratio. Sampel terdiri dari 12 perusahaan yang saham nya masuk dalam LQ45 periode 2006-2007 di Bursa Efek Indonesia yaitu AALI, ASII, BBKA, ISAT, INCO, INDF, INKP, PTBA SMCB, TLKM, UNTR, dan UNVR. Dari kelima rasio tersebut hanya variabel Debt to Equity Ratio yang terbukti berpengaruh positif signifikan terhadap risiko sistematis saham.

.....The purpose of this research is to investigate the effect of financial ratios on systematic risk. The financial ratios used are Total Asset Turnover, Debt to Equity Ratio, Degree of Operating Leverage, Degree of Financial Leverage and Price Earning Ratio. Ali samples consists of 12 companies included in LQ45 index in BEI during 2006 until 2007. The stocks lists are AALI, ASII, BBKA, ISAT, INCO, INDF, INKP, PTBA SMCB, TLKM, UNIK, and UNVR. The result shows only Debt to Equity Ratio has positive and significant effect on systematic risk.