ABSTRACT

Telecommunication sub sector is an industry that has a great influence on several aspects, which one is the aspect of economy. This study aims to know the influence of EPS, PER, DER, ROA, inflation, and BI Rate, simultaneously and partially to share returns on sub Telecommunication sector. In addition, this research also aims to formulate a telecommunication sub-sector strategy in improving the performance of stock return of each company. The sample used is 5 companies from the telecommunication sub-sector listed on the BEI during the period 2007 to 2015. The data types used are secondary data, time series and cross section by using Regression Panel Data.

The results of this research are EPS, PER, DER, ROA, inflation, and BI rate simultaneously have a significant effect on stock return. While variables that have a partial influence on stock return is ROA, and inflation. A tool for formulating a strategy is to create an AHP questionnaire for experts and SWOT matrices.

PT Telkom Indonesia was selected to represent the sub sector telecommunication for SWOT analysis. PT Telkom Indonesia is a company that shows the value of ROA growth as well as average stock return is best because ROA has an effect on stock return.

Keywords : Micro Economy, Macro Economy, Analytical Hierarchy Process, SWOT