

PENGARUH RASIO LIKUIDITAS, LEVERAGE DAN PROFITABILITAS TERHADAP RETURN SAHAM (PERUSAHAAN MANUFAKTUR YANG TERDAFTAR DI BURSA EFEK INDONESIA TAHUN 2010 – 2012)

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ABSTRAK

Penelitian ini membahas mengenai pengaruh rasio Likuiditas (quick ratio), Leverage (DER), dan Profitabilitas (ROE dan ROA) terhadap return saham pada perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia selama periode tahun 2010 sampai dengan 2012. Tujuan penelitian ini adalah untuk mengetahui apakah rasio likuiditas (quick ratio), leverage (DER), dan Profitabilitas (ROE dan ROA) secara parsial dan secara bersama – sama memberikan pengaruh terhadap return saham.

Jenis penelitian yang digunakan adalah penelitian kausal. Pemilihan sampel dilakukan secara purpose sampling. Dengan kriteria perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia selama 2010 sampai 2012. Metode analisis data yang digunakan adalah analisis deskriptif dan analisis regresi berganda.

Hasil penelitian menunjukkan bahwa secara bersama – sama quick ratio (QR), debt to equity ratio (DER), return on equity (ROE), dan return on assets (ROA) berpengaruh signifikan terhadap return saham. Secara parsial return on equity (ROE), dan return on assets (ROA) berpengaruh signifikan terhadap return saham. Sedangkan quick ratio (QR) dan debt to equity ratio (DER) secara parsial tidak berpengaruh signifikan terhadap return saham.

Kata kunci : likuiditas, leverage, profitabilitas, dan return saham.

THE IMPACT OF RATIO LIQUIDITY, LEVERAGE AND PROFITABILITY TO THE RETURN OF STOCK (LISTING MANUFACTURING COMPANIES IN BEI, 2010 – 2012)

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ABSTRACT

This Research was about the impact of ratio of Liquidity (quick ratio), Leverage (debt to equity ratio), and Profitability (return on equity and return on assets) to the return of stock in manufacturing manufacturing companies listed at BEI in 2010 to 2012. The aim of this research is to know whether ratio of Liquidity (quick ratio), Leverage (debt to equity ratio), and Profitability (return on equity and return on assets) partially and simultaneously effect to the return of stock.

This kind of research is a causal one. Choosing samples was done by purpose sampling, using manufacturing companies criteria which have been listed BEI for 2010 to 2012. The method of data analysis are descriptive and double regression.

The result has shown that simultaneously quick ratio (QR), debt to equity ratio (DER), return on equity (ROE), and return on assets (ROA) have a significant effect on return of stock. Partially return on equity (ROE), and return on assets (ROA) have a significant effect on return of stock. While, quick ratio (QR) and debt to equity ratio (DER) have no significant effect on return of stock.

Key words : liquidity, leverage, profitability, dan return of stock.