

**THE EFFECT OF CASH RATIO, PRICE EARNING RATIO, AND RETURN
ON ASSETS WITH THE STOCK RETURN AT MINING MANUFACTURING
LISTED ON BURSA EFEK INDONESIA IN 2008 - 2010**

BY :

FENDI SAPUTRA

43208010229

ABSTRACT

This study aims to determine whether the variable cash ratio (CR), price earning ratio (PER), return on assets (ROA), of stock return, both simultaneously and partially on mining companies listed in Indonesia Stock Exchange. Independent variables used in this study were cash ratio (CR), price earning ratio (PER), and return on assets (ROA) and the dependent variable in this study is the return of Shares.

The population used in this research is that mining companies listed on the Indonesian Stock Exchange in 2008-2010 where the total population was used as many as 16 companies. The sampling technique used was purposive sampling technique. The tests used in this study is to test the classical assumption (normality, heteroscedasticity, autocorrelation and multicollinearity) and hypothesis testing (t test, F test and the test of determination).

Based on the results of Partial variable cash ratio (CR), return on assets (ROA) no significant effect on stock returns . Variable price earning ratio (PER) significantly affects stock returns.

Keywords : cash ratio, price earning ratio, return on assets, and stock return