

ABSTRACT

This study aimed to analyze the effect of Return On Asset (ROA), Current Ratio (CR), Debt to Equity Ratio (DER) and Total Asset Turnover (TATO) to stock return in companies registered in LQ 45 during the period 2013-2015.

The population in this study are 45 companies listed in LQ 45. The sample in this study as many as 16 companies. The sampling technique used was purposive sampling. Analysis of the data used is the panel data regression analysis with the help of software Eviews 8.

The results of this study indicate that the Return On Asset (ROA), the Current Ratio (CR), and Total Asset Turnover (TATO) positive effect on stock returns, while the Debt to equity Ratio (DER) has no effect on stock returns.

Keywords: *Return On Asset (ROA), Current Ratio (CR), Debt to Equity Ratio (DER), Total Asset Turnover (TATO) and stock return*



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ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh *Return On Asset (ROA)*, *Current Ratio (CR)*, *Debt to Equity Ratio (DER)* dan *Total Asset Turnover (TATO)* terhadap *return* saham pada perusahaan yang terdaftar di LQ 45 selama periode 2013-2015.

Populasi dalam penelitian ini adalah 45 perusahaan yang terdaftar di LQ 45. Sampel dalam penelitian ini sebanyak 16 perusahaan. Teknik pengambilan sampel yang digunakan adalah *purposive sampling*. Analisis data yang digunakan adalah metode analisis regresi data panel dengan bantuan software Eviews 8.

Hasil penelitian ini menunjukkan bahwa *Return On Asset (ROA)*, *Current Ratio (CR)*, dan *Total Asset Turnover (TATO)* berpengaruh positif terhadap *return* saham, sedangkan *Debt to Equity Ratio (DER)* tidak berpengaruh terhadap *return* saham.

Kata Kunci: *Return On Asset (ROA)*, *Current Ratio (CR)*, *Debt to Equity Ratio (DER)*, *Total Asset Turnover (TATO)* dan *Return Saham*

