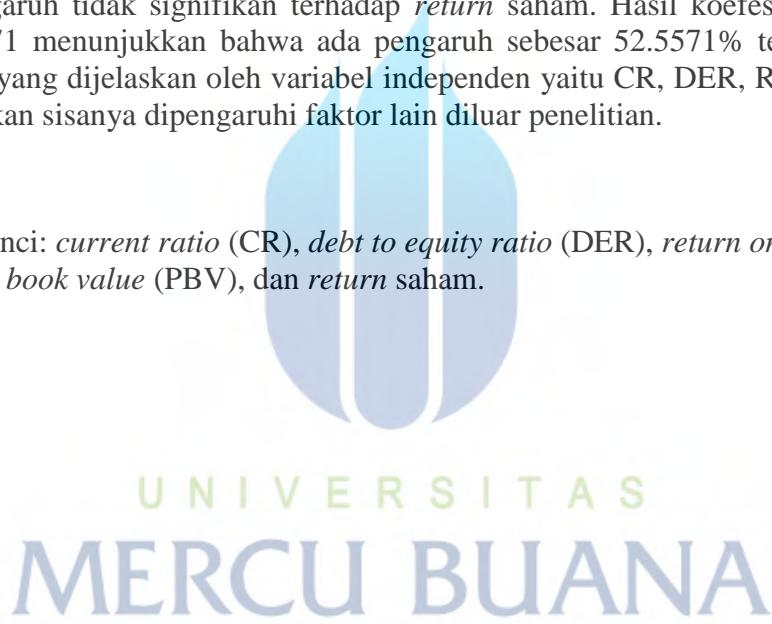


## **ABSTRAK**

Penelitian ini untuk menguji pengaruh *current ratio* (CR), *debt to equity ratio* (DER), *return on asset* (ROA), dan *price to book value* (PBV) terhadap *return saham*. Objek penelitian ini adalah perusahaan sub sektor transportasi yang terdaftar di Bursa Efek Indonesia (BEI) tahun 2012-2016. Terdapat 12 sample perusahaan sub sector transportasi yang dipilih menggunakan metode purposive sampling, Penelitian ini merupakan jenis penelitian asosiatif kausal dengan menggunakan bantuan software eviews 9.0. Hasil penelitian dengan menggunakan uji t-statistik ini menunjukkan bahwa *current ratio* (CR) berpengaruh signifikan negatif terhadap *return saham*, *debt to equity ratio* (DER) berpengaruh signifikan positif terhadap *return saham*, serta *return on asset* (ROA) dan *price to book value* (PBV) berpengaruh tidak signifikan terhadap *return saham*. Hasil koefesien R-squared 0.525571 menunjukkan bahwa ada pengaruh sebesar 52.5571% terhadap return Saham yang dijelaskan oleh variabel independen yaitu CR, DER, ROA, dan PBV sedangkan sisanya dipengaruhi faktor lain diluar penelitian.

Kata kunci: *current ratio* (CR), *debt to equity ratio* (DER), *return on asset* (ROA), *price to book value* (PBV), dan *return saham*.



## **ABSTRACT**

*This research is to test the influence of current ratio (CR), debt to equity ratio (DER), return on asset (ROA), and price to book value (PBV) to stock return. The object of this research is transportation sub-sector company listed in Indonesia Stock Exchange (BEI) year 2012-2016. There are 12 samples of transportation sub-sector companies selected using purposive sampling method. This research is a kind of causal associative research using eviews software 9.0. The result of this research by using t-statistic test shows that current ratio (CR) has a significant negative effect on stock return, debt to equity ratio (DER) has a significant positive effect on stock return, and return on asset (ROA) and price to book value PBV have no significant effect on stock return. The result of R-squared 0.525571 indicates that there is an effect of 52.5571% to stock return which is explained by independent variable that is CR, DER, ROA, and PBV while the rest is influenced by other factors outside of research.*

*Keyword:* current ratio (CR), debt to equity ratio (DER), return on asset (ROA), price to book value (PBV), and stock return.

