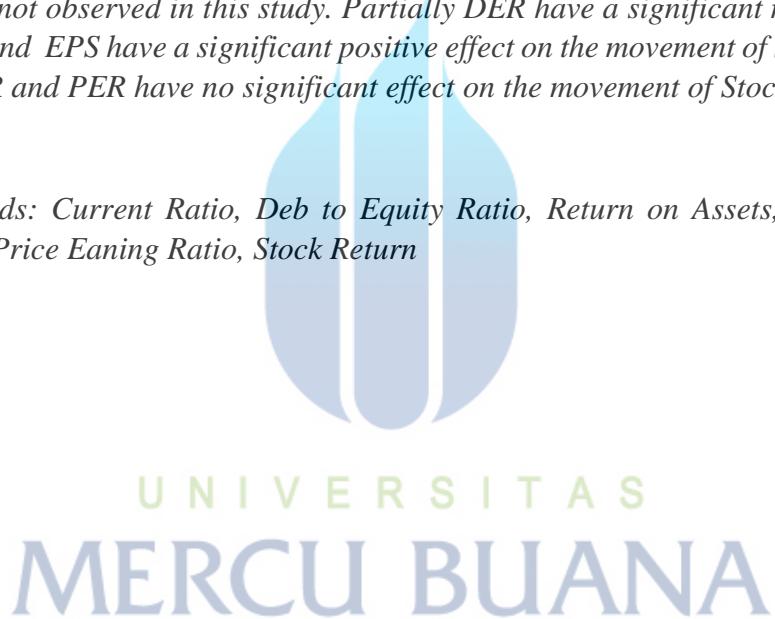# ABSTRACT

This study aims to analyze the influence of Current Ratio, Deb to Equity Ratio, Return on Assets, Earning Per Share, and Price Eaning Ratio to Stock Returns. The samples taken in the study are the annual data of Current Ratio, Deb to Equity Ratio, Return on Assets, Earning Per Share, Price Earning Ratio and Stock Return for the period 2013-2017. The data analysis method used is panel data regression. The results showed that Adj R^2 = 0,9742 which means that together the Current Ratio, Deb to Equity Ratio, Return on Assets, Earning Per Share, and Price Eaning Ratio together (simultaneously) affect the movement of Stock Returns by 97,42%. While the remaining 2,58% of the movement of Stock Returns is influenced by other factors not observed in this study. Partially DER have a significant negative effect , ROA and EPS have a significant positive effect on the movement of Stock Returns, then CR and PER have no significant effect on the movement of Stock Returns.

Keywords: Current Ratio, Deb to Equity Ratio, Return on Assets, Earning Per Share, Price Eaning Ratio, Stock Return

UNIVERSITAS
MERCU BUANA

ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh *Current Ratio, Deb to Equity Ratio, Return on Aset, Earning Per Share,* dan *Price Eaning Ratio* terhadap *Return* Saham. Sampel yang diambil dalam penelitian adalah data tahunan *Current Ratio, Deb to Equity Ratio, Return on Aset, Earning Per Share, Price Eaning Ratio* dan *Return* Saham periode 2013-2017. Metode analisis data yang digunakan adalah regresi data panel. Hasil penelitian menunjukkan bahwa *Adj* $R^2 = 0,9742$ yang berarti bahwa secara bersama-sama *Current Ratio, Deb to Equity Ratio, Return on Aset, Earning Per Share,* dan *Price Earning Ratio* secara bersama-sama (simultan) mempengaruhi pergerakan *Return* Saham sebesar 97,42%. Sedangkan sisanya 2,58% pergerakan *Return* Saham dipengaruhi oleh faktor lain yang tidak diamati dalam peneitian ini. Secara parsial DER berpengaruh signifikan negatif, ROA dan EPS berpengaruh signifikan positif terhadap pergerakan *Return* Saham, kemudian CR dan PER tidak berpengaruh signifikan terhadap pergerakan *Return* Saham.

Kata kunci: *Current Ratio, Deb to Equity Ratio, Return on Aset, Earning Per Share, Price Eaning Ratio, Return* Saham