

ABSTRACT

The aim of this research is to examine the effects of *Current Ratio (CR)*, *Debt to Equity, Ratio (DER)*, *Price Earnings Ratio (PER)*, and *Return On Asset (ROA)* to *Return Saham* of manufacture company. The sampling technique used in this research were purposive sampling, with some criteria, those were: (1) the manufacture company listed in JSX in research period and still operating consistently in the research period; (2) the available of financial statement as the research period; (3) the manufacture company had not negative profit. The result of this research showed that the data had fulfilled the classical assumption, such as: no multicollinearity, no autocorrelation, no heteroscedasticity and distributed normally. From the regression analysis, found that partially *Return On Asset (ROA)* variable, had a positive significant to *Return Saham* of manufacture company, while *Working Capital to Current Ratio (CR)*, *Debt to Equity, Ratio (DER)*, *Price Earnings Ratio (PER)*, didn't had influence to *Return Saham* of manufacture company. From the research also known that those four variable *Current Ratio (CR)*, *Debt to Equity, Ratio (DER)*, *Price Earnings Ratio (PER)*, and *Return On Asset (ROA)* simultaneously had an influence to *Return Saham* of manufacture company.

Keywords: *Current Ratio (CR)*, *Debt to Equity Ratio (DER)*, *Price Earnings Ratio (PER)*, *Return On Asset (ROA)* and *Return Saham*.



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ABSTRAK

Penelitian ini dilakukan untuk menguji pengaruh variabel *Current Ratio* (CR), *Debt to Equity, Ratio* (DER), *Price Earnings Ratio* (PER), dan *Return On Asset* (ROA) terhadap *Return Saham*. Data diperoleh dengan metode *purposive sampling* dengan kriteria sebagai berikut (1) Perusahaan Manufaktur yang terdaftar di Bursa Efek Indonesia (BEI) dan konsisten ada selama periode penelitian (2009 sampai dengan 2013), (2) Perusahaan Manufaktur yang menyediakan data laporan keuangan selama periode penelitian (2009 sampai dengan 2013) dan (3) Perusahaan manufaktur tidak menghasilkan laba negatif. Hasil analisis menunjukkan bahwa data-data yang digunakan didalam penelitian ini telah memenuhi asumsi klasik, yang meliputi: tidak terjadi gejala multikolinearitas, tidak terdapat autokorelasi, tidak terjadi gejala heteroskedastisitas, dan data terdistribusi normal. Dari hasil analisis regresi menunjukkan bahwa variabel *Return On Asset* (ROA) secara parsial berpengaruh positif signifikan terhadap *Return Saham*. Sedangkan variabel *Current Ratio* (CR), *Debt to Equity, Ratio* (DER), *Price Earnings Ratio* (PER) tidak berpengaruh signifikan terhadap *Return Saham* perusahaan manufaktur. Keempat variabel yang digunakan dalam penelitian ini *Current Ratio* (CR), *Debt to Equity, Ratio* (DER), *Price Earnings Ratio* (PER), dan *Return On Asset* (ROA) secara bersama-sama berpengaruh terhadap *Return Saham* perusahaan manufaktur.

Kata kunci: *Current Ratio* (CR), *Debt to Equity, Ratio* (DER), *Price Earnings Ratio* (PER), *Return On Asset* (ROA) dan *Return Saham*

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