

ABSTRACT

This study aimed to examine the effect of Return On Investment as Profitability Ratio, Sales Growth, Firm Size and Debt to Equity Ratio (DER) as Solvency Ratio to the company's stock return. This study uses a quantitative approach to the multiple linear regression method. This study used a sample with a purposive sampling method, from the population of all companies listed on the Indonesia Stock Exchange 2007-2011 period, in order to obtain a total sample of 36 companies. The results showed small (less than five percent) stock return variation can be explained by variations in all independent variables which include, ROI, firm size, sales growth and Debt to Equity Ratio. Together - at all independent variables significantly influence stock returns, but only partially ROI variables that significantly influence stock returns.

Keyword : Return On Investment (ROI), Sales Growth, Firm Size, Debt to Equity Ratio (DER), Stock Return.



ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh Ratio Profitabilitas yaitu *Return On Investment*, *Sales Growth*, *Firm Size* dan Ration Solvabilitas yaitu *Debt to Equity Ratio* (DER) terhadap *return* saham perusahaan. Penelitian ini menggunakan pendekatan kuantitatif dengan metode regresi linear berganda. Penelitian ini menggunakan sampel dengan metode *purposive sampling*,—dari populasi seluruh perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode 2007-2011, sehingga diperoleh jumlah sampel sebanyak 36 perusahaan. Hasil penelitian menunjukkan kecilnya (kurang dari lima persen) variasi *return* saham yang bisa dijelaskan oleh variasi seluruh variabel independen yang meliputi, ROI, *firm size*, *Sales growth* dan *Debt to Equity Ratio*. Secara bersama – sama seluruh variable independen berpengaruh secara signifikan terhadap *return* saham, namun secara parsial hanya variabel ROI yang berpengaruh secara signifikan terhadap *return* saham.

Kata kunci : *Return On Investment* (ROI), *Sales Growth*, *Firm Size*, *Debt to Equity Ratio* (DER), *Return Saham*.

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