

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Price To Book Value* (PBV), *Current Ratio* (CR), *Debt To Equity Ratio* (DER) dan *Return On Equity* (ROE) terhadap Return Saham. Populasi yang digunakan adalah perusahaan BUMN yang terdaftar di Bursa efek Indonesia (BEI) tahun 2014 – 2018. Sampel yang digunakan pada penelitian ini adalah 13 perusahaan yang telah diseleksi menggunakan metode purposive sampling. Penelitian ini dilakukan dengan menggunakan pendekatan deskriptif kuantitatif. Analisis data yang digunakan penelitian ini adalah model regresi linear berganda.

Hasil penelitian secara parsial (uji t) menunjukkan bahwa *Price To Book Value* (PBV) berpengaruh terhadap *Return* Saham, sedangkan *Current Ratio* (CR), *Debt To Equity Ratio* (DER) dan *Return On Equity* (ROE) tidak berpengaruh terhadap *Return* Saham. Sementara hasil penelitian secara simultan (uji f) menunjukkan bahwa *Price To Book Value* (PBV), *Current Ratio* (CR), *Debt To Equity Ratio* (DER) dan *Return On Equity* (ROE) berpengaruh terhadap *Return* Saham.

Kata Kunci : *Price To Book Value* (PBV), *Current Ratio* (CR), *Debt To Equity Ratio* (DER) dan *Return On Equity* (ROE), *Return* Saham

MERCU BUANA

ABSTRACT

This study aims to determine the effect of Price To Book Value (PBV), Current Ratio (CR), Debt To Equity Ratio (DER) and Return On Equity (ROE) on Stock Return. The population used is the BUMN listed on the Indonesia Stock Exchange (BEI) in 2014 - 2018. The sample used in this study were 13 companies that were selected using the purposive sampling method. This research was conducted using a quantitative descriptive approach. Analysis of the data used in this study is multiple linear regression models.

Partial research results (t test) indicate that Price To Book Value (PBV) have a effect on Stock Return, while Current Ratio (CR), Debt To Equity Ratio (DER) and Return On Equity (ROE) have a not effect on Stock Return. While the results of simultaneous research (test f) show that Price To Book Value (PBV), Current Ratio (CR), Debt To Equity Ratio (DER) and Return On Equity (ROE) affect on Stock Return.

Keywords: Price To Book Value (sPBV), Current Ratio (CR), Debt To Equity Ratio (DER) dan Return On Equity (ROE), Stock Return

UNIVERSITAS
MERCU BUANA