

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Current Ratio*, *Debt To Equity Ratio*, *Return On Assets*, *Total Assets Turnover*, *Return On Equity*, Dan Ukuran Perusahaan Terhadap *Return Saham*

Populasi dalam penelitian ini adalah perusahaan yang terdaftar di Bursa Efek Indonesia dan yang konsisten tercatat dalam indeks LQ-45 pada periode 2013-2016. Sampel dipilih dengan menggunakan metode *purposive sampling*. Jumlah sampel penelitian sebanyak 72 sampel yang terdiri dari 18 perusahaan yang konsisten tercatat dalam Indeks LQ-45. Analisis data yang digunakan adalah analisis statistik deskriptif, uji asumsi klasik yang meliputi uji normalitas, uji multikolinieritas, uji autokolerasi, dan uji heteroskedastisitas. Pengujian hipotesis menggunakan teknik analisis regresi linier berganda.

Berdasarkan hasil penelitian menunjukkan bahwa (1) *Current Ratio*, *Return on Assets*, *Return On Equity* dan Ukuran perusahaan berpengaruh positif dan signifikan terhadap *Return Saham*, (2) *Debt to Equity Ratio* berpengaruh negatif dan signifikan terhadap *Return Saham*, (3) *Total Assets Turnover* tidak berpengaruh terhadap *Return Saham*

**Kata kunci:** *Current Ratio*, *Debt To Equity Ratio*, *Return On Assets*, *Total Assets Turnover*, *Return On Equity*, Ukuran Perusahaan, *Return Saham*

## **ABSTRACT**

*This research aims to determine the effect of Current Ratio, Debt To Equity Ratio, Return On Assets, Total Assets Turnover, Return On Equity, and Firm Size against Stock Return.*

*The population in this study are companies listed on the Indonesia Stock Exchange and consistently listed in the LQ-45 index in the period 2013-2016. The sample was chosen by using purposive sampling method. The research sample counted 72 samples consist of 18 companies that consistent listed in Index LQ-45. Data analysis used was descriptive statistic analysis, classical assumption test which included normality test, multicollinierity test, autocorrelation test, and heterokedastisity test. Hypothesis testing using multiple linier regression analysis technisque.*

*Based on the result of research indicate that (1)Current Ratio, Return on Assets, Return On Equity dan Firm Size have possitive affect and significant on Stock Return., (2) Debt to Equity Ratio has a negative affect and significant on Stock return, (3) Total Assets Turnover have no affect on Stock Return*

**Keywords :** *Firm Size, Return On Equity, Total Assets Turnover Return On Assets, , Debt To Equity Ratio, Current Ratio, Stock Return.*