ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh variabel independen di antaranya *Current Ratio* (*CR*), *Return On Assets* (*ROA*), *Return On Equity* (*ROE*), *Gross Profit Margin* (*GPM*), dan *Net Profit Margin* (*NPM*) terhadap variabel independen *Return* Saham, baik secara parsial maupun simultan pada perusahaan yang tergabung dalam indeks saham LQ-45 periode tahun 2013 sampai dengan 2016.

Metode analisis data menggunakan regresi linear berganda. Pengujian hipotesis dilakukan dengan uji parsial (uji t) dan uji simultan (uji F). Jumlah sampel pada penelitian ini berjumlah 64 perusahaan yang tergabung dalam indeks saham LQ-45 periode tahun 2013 sampai dengan 2016.

Hasil pengujian hipotesis uji t menunjukkan bahwa variabel *Current Ratio* (*CR*) dan *Return On Assets* (*ROA*) secara individu berpengaruh signifikan terhadap *Return* Saham. Sedangkan variabel *Return On Equity* (*ROE*), *Gross Profit Margin* (*GPM*), dan *Net Profit Margin* (*NPM*) secara individu tidak berpengaruh signifikan terhadap *Return* Saham. Hasil uji F menunjukkan bahwa secara bersama-sama variabel independen berpengaruh signifikan terhadap *Return* Saham.

Kata kunci: *Current Ratio* (*CR*), *Return On Assets* (*ROA*), *Return On Equity* (*ROE*), *Gross Profit Margin* (*GPM*), *Net Profit Margin* (*NPM*), *Return* Saham

ABSTRACT

This study aims to determine the effect of independent variables including Current Ratio (CR), Return On Assets (ROA), Return On Equity (ROE), Gross Profit Margin (GPM), and Net Profit Margin (NPM) to independent variables Return Shares, either partially or simultaneously to companies incorporated in the LQ-45 stock index period 2013 to 2016.

Methods of data analysis using multiple linear regression. Hypothesis testing is done by partial test (t test) and simultaneous test (F test). The number of samples in this study amounted to 64 companies incorporated in the LQ-45 stock index period 2013 to 2016.

The result of hypothesis test of t test shows that the variable of Current Ratio (CR) and Return On Assets (ROA) individually have significant effect to Stock Return. While the variable Return On Equity (ROE), Gross Profit Margin (GPM), and Net Profit Margin (NPM) individually no significant effect on Stock Return. F test results show that together independent variables have a significant effect on Stock Return.

Keywords: Current Ratio (CR), Return On Assets (ROA), Return On Equity (ROE), Gross Profit Margin (GPM), Net Profit Margin (NPM), Stock Return