

ABSTRAK

Return saham yang tinggi merupakan salah satu daya tarik bagi investor untuk menanamkan dananya di pasar modal. Dengan demikian kalau kemampuan perusahaan untuk menghasilkan laba meningkat maka harga saham juga meningkat. Semakin tinggi *return* atau keuntungan yang diperoleh, maka semakin baik posisi pemilik perusahaan. Judul penelitian ini : **Pengaruh *Return On Asset, Debt To Equity, Earning Per Share, Price To Book Value, Dan Current Ratio Terhadap Return Saham.***

Jenis penelitian ini *explanatory research*. Populasi penelitian ini Perusahaan *Go Public* sektor makanan dan minuman yang terdaftar di BEI Tahun 2009-2012. Pemilihan sampel menggunakan metode purposive sampling. Sampel penelitian sebanyak 14 perusahaan sector makanan dan minuman *GO Public* di BEI. Analisis yang digunakan Deskriptif, Asumsi klasik (Normalitas, Multikolinieritas, Heteroskedasitas, Autokorelasi), Regresi linier berganda, Uji t, Uji F.

Hasil analisis asumsi klasik terdistribusi normal, tidak ada multikolinieritas, tidak terjadi heteroskedasitas, tidak terdapat masalah autokorelasi. Hasil uji t menunjukkan bahwa *Return on asset* berpengaruh signifikan terhadap *Return saham*. *Debt to equity* tidak berpengaruh signifikan terhadap *return saham*. *Earning per share* berpengaruh signifikan terhadap *return saham*. *Price book value* berpengaruh signifikan terhadap *return saham*. *Current ratio* berpengaruh signifikan terhadap *return saham*. *Return on asset, debt to equity, earning per share, price book value, current ratio* berpengaruh terhadap *return saham*.

Kata Kunci : *Return On Asset, Debt To Equity, Earning Per Share, Price To Book Value, Current Ratio, Return Saham*

ABSTRACT

Stock returns are high is one of the attractions for investors to invest their funds in the stock market. Thus if a company's ability to generate income increases, the share price has also increased. The higher the return or profit earned, the better the position of the owner of the company. The title of the study: **The Effect Return On Assets, Debt To Equity, Earnings Per Share, Price To Book Value, and Return On Equity Current Ratio.**

This type of research is explanatory research. This study population Go Public Company food and beverage sector listed on the Stock Exchange Year 2009 to 2011. The sample selection using purposive sampling method. Samples are 14 food and beverage sector company GO Public on BEI. Descriptive analysis used, classical assumptions (Normality, Multicollinearity, Heteroskedasitas, autocorrelation), multiple linear regression, t test, Test F.

Results of the analysis of the classical assumption of normally distributed, no multicollinearity, heteroskedasitas not happen, there is no problem of autocorrelation. T test results showed that the return on assets have a significant effect on stock returns. Debt to equity no significant effect on stock returns. Earning per share significant effect on stock returns. Price book value significant effect on stock returns. Current ratio significantly influence stock returns. Return on assets, debt to equity, earnings per share, price-book value, current ratio effect on stock returns.

Keywords: *Return on Assets, Debt To Equity, Earnings Per Share, Price To Book Value, Current Ratio, Return Shares*