

**ABSTRAK**  
**PENGARUH RASIO LIKUIDITAS, *LEVERAGE* DAN**  
**PROFITABILITAS TERHADAP RETURN SAHAM**

Studi Empiris pada Perusahaan Manufaktur yang terdaftar  
di Bursa Efek Indonesia

**Yuliana Maryani**  
**072114101**  
**Universitas Sanata Dharma**  
**Yogyakarta**  
**2012**

Tujuan penelitian ini adalah (1) Untuk mengetahui apakah *current ratio* berpengaruh positif terhadap return saham. (2) Untuk mengetahui apakah *debt to equity* berpengaruh negatif terhadap return saham. (3) Untuk mengetahui apakah *return on asset* berpengaruh positif terhadap return saham. (4) Untuk mengetahui apakah *return on equity* berpengaruh positif terhadap return saham.

Jenis penelitian adalah studi empiris. Penelitian dilakukan pada perusahaan manufaktur yang terdaftar di BEI dengan periode 2007-2009. Data diperoleh dengan cara dokumentasi. Teknik analisis data yang digunakan adalah dengan model analisis regresi linier berganda.

Berdasarkan hasil analisis data dapat diketahui : bahwa (1) *Current ratio* berpengaruh positif terhadap return saham. (2) *Debt to equity* tidak berpengaruh negatif terhadap return saham. (3) *Return on asset* berpengaruh positif terhadap return saham. (4) *Return on equity* tidak berpengaruh positif terhadap return saham.

**ABSTRACT**  
**THE INFLUENCE OF LIQUIDITY, ACTIVITY, LEVERAGE,  
AND PROFITABILITY RATIOS TO STOCK RETURN**

An Empirical Study at Manufacturing Companies Listed in BEI

**Yuliana Maryani**  
**072114101**  
**Sanata Dharma University**  
**Yogyakarta**  
**2012**

The aims of the research were (1) to find out whether current ratio positively influenced the stock return. (2) to find out whether debt to equity positively influenced the stock return. (3) to find out whether return on asset positively influenced the stock return. (4) to find out whether return on equity positively influenced the stock return.

This research was an empirical study. The research was conducted to the manufacturing companies listed in BEI for the period of 2007-2009. The data were obtained by documentation. The data analysis technique of this study was Multiple Linear Regression analysis.

Based on the result of the analysis, the writer found that : (1) current ratio had positive influence to the stock return. (2) Debt to equity ratio had no negative influence to the stock return. (3) Return on asset had positive influence to the stock return. (4) Return on equity had no positive influence to the stock return.