

ABSTRAK

PENGARUH RASIO KEUANGAN TERHADAP *RETURN* SAHAM (Studi Empiris pada Perusahaan Nonbank LQ45 yang Terdaftar di Bursa Efek Indonesia periode 2012-2016)

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Tujuan penelitian ini untuk menguji pengaruh rasio keuangan berupa *Current Ratio*, *Return on Asset*, *Debt to Equity Ratio*, *Total Asset Turnover*, dan *Price Earning Ratio* terhadap *Return Saham* pada perusahaan nonbank LQ45 yang terdaftar di Bursa Efek Indonesia periode 2012-2016.

Jenis penelitian adalah studi empiris dengan desain penelitian asosiatif. Teknik pengumpulan data dengan menggunakan dokumentasi berupa laporan keuangan perusahaan nonbank yang diperoleh dari Bursa Efek Indonesia. Pengambilan sampel dilakukan dengan metode *purposive sampling*, dan didapat 20 perusahaan yang digunakan sebagai sampel penelitian. Teknik analisis data yang digunakan adalah regresi linier berganda.

Hasil penelitian menunjukkan bahwa rasio keuangan berupa *Current Ratio*, *Return on Asset*, *Debt to Equity Ratio*, *Total Asset Turnover*, dan *Price Earning Ratio* tidak berpengaruh terhadap *Return Saham* pada perusahaan nonbank LQ45 yang terdaftar di Bursa Efek Indonesia periode 2012-2016.

Kata Kunci: *Current Ratio*, *Return on Asset*, *Debt to Equity Ratio*, *Total Asset Turnover*, *Price Earning Ratio*, *Return Saham*

ABSTRACT

**THE EFFECT OF FINANCIAL RATIOS ON STOCK RETURN
(An Empirical Study to LQ45 Nonbank Companies Listed in
The Indonesian Stock Exchange for The Period of 2012-2016)**

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The purpose of this research is to examine the effect of financial ratios, Current Ratio, Return on Asset, Debt to Equity Ratio, Total Asset Turnover, and Price Earning Ratio, on Stock Return at LQ45 nonbank companies listed in Indonesia Stock Exchange for the period of 2012-2016.

The type of this research was an empirical study with associative research design. Data collection techniques used documentation in the form of financial statements of nonbank companies obtained from the Indonesia Stock Exchange. Sampling was done by purposive sampling method, and 20 companies were used as sample research. Data analysis technique used was multiple linear regression.

The result of the research showed that the financial ratios, Current Ratio, Return on Asset, Debt to Equity Ratio, Total Asset Turnover, and Price Earning Ratio, had no effect to Stock Return at LQ45 nonbank companies listed in Indonesia Stock Exchange for the period of 2012-2016.

Keywords: *Current Ratio, Return on Asset, Debt to Equity Ratio, Total Asset Turnover, Price Earning Ratio, Stock Return*