

ABSTRAK

Penelitian ini dilakukan untuk menguji pengaruh *size*, *market to book value*, profitabilitas, likuiditas dan solvabilitas terhadap *return* saham pada perusahaan jasa sektor Infrastruktur, Utilitas dan Transportasi yang terdaftar di Bursa Efek Indonesia periode 2012-2017. Variabel independen dalam penelitian ini adalah *Size*, *Market to Book Value*, *Return On Equity*, *Current Ratio* dan *Debt to Equity Ratio*. Sedangkan variabel dependen dalam penelitian ini adalah *Return Saham*.

Jenis penelitian yang digunakan dalam penelitian ini menggunakan jenis penelitian kuantitatif. Sampel dalam penelitian ini terdiri dari 11 perusahaan jasa sektor Infrastruktur, Utilitas dan Transportasi yang terdaftar di Bursa Efek Indonesia periode 2012-2017. Teknik pengambilan sampel menggunakan *purposive sampling*. Metode pengujian hipotesis menggunakan uji beda t-test dan analisis regresi linier berganda.

Hasil penelitian secara parsial menunjukkan bahwa *size* tidak berpengaruh terhadap *return* saham. *Market to book value* tidak berpengaruh terhadap *return* saham. *Return on equity* tidak berpengaruh terhadap *return* saham. *Current ratio* tidak berpengaruh terhadap *return* saham. *Debt to equity ratio* tidak berpengaruh terhadap *return* saham. Dan hasil penelitian secara simultan menunjukkan bahwa *size*, *market to book value*, *return on equity*, *current ratio* dan *debt to equity ratio* tidak berpengaruh terhadap *return* saham.

Kata Kunci: *Return Saham*, *Size*, *Market to Book Value*, Profitabilitas, Likuiditas, Solvabilitas

ABSTRACT

This research was conducted to examine the effect of size, market to book value, profitability, liquidity and solvency on returns stock in the Infrastructure, Utilities and Transportation sector service companies listed on the Indonesia Stock Exchange for the period 2012-2017. The independent variables in this study are Size, Market to Book Value, Return On Equity, Current Ratio and Debt to Equity Ratio. While the dependent variable in this study is Return Stock.

The type of research used in this study uses a type of quantitative research. The sample in this study consisted of 11 Infrastructure, Utilities and Transportation sector service companies listed on the Indonesia Stock Exchange for the period 2012-2017. The sampling technique uses purposive sampling. Hypothesis testing method using different test t-test and multiple linear regression analysis.

The results of the study partially indicate that the size does not affect returns stock. Market to book value does not affect returns stock. Return on equity does not affect returns stock. The current ratio does not affect returns stock. Debt to equity ratio does not affect returns stock. And the results of the study simultaneously show that size, market to book value, return on equity, current ratio and debt to equity ratio do not affect returns stock.

Keywords: Return Stock, Size, Market to Book Value, Profitability, Liquidity, Solvability