

ABSTRACT

Permata Indah Tri Rejeki, The Influence of Return On Investment (ROI), Earning Per Share (EPS), Debt To Equity Ratio (DER), and Current Ratio (CR) Toward Stock Return on the Property & Real Estate Company Listed on the Indonesia Stock Exchanges (BEI) at 2012-2015 Periods. Under The Guidness Mr. Drs. Ec. Chairul Anam, M.kes and Mr. Drs. Ec. Bambang Sudarsono, M.M.

The purpose of this research is to find out influence of Return On Investment (ROI), Earning Per Share (EPS), Debt To Equity Ratio (DER), and Current Ratio (CR) Toward Stock Return on the Property & Real Estate Company Listed on the Indonesia Stock Exchanges (BEI) at 2012-2015 Periods, both simoultaneous although in a manner parcial concerning stock return.

The research use quantitive approach. Determination sample technique use purposive sampling technique and obtained sample of 21 companies from amount of population as much 49 companie. Analysis data technique used is multiple linier regression, to see how much contribution each independent variable in hypothesis testing is using F test dan t test with confidence level of 95%.

Based of F test, can be concluded that variable Return On Investment (ROI), Earning Per Share (EPS), Debt To Equity Ratio (DER), and Current Ratio (CR) not significant effect on stock return. Based on t test can be concluded that none of independent variables that significant effect on stock return.

Key words: Return On Investment (ROI), Earning Per Share (EPS), Debt To Equity Ratio (DER), Current Ratio (CR) and stock return.

ABSTRAK

Permata Indah Tri Rejeki, Pengaruh *Return On Investment* (ROI), *Earning Per Share* (EPS), *Debt To Equity Ratio* (DER), Dan *Current Ratio* (CR) Terhadap *Return Saham* Pada Perusahaan Property & Real Estate Yang Terdaftar Di Bursa Efek Indonesia Periode 2012-2015. Dibawah bimbingan Bapak Drs. Ec. Chairul Anam, M.kes dan Bapak Drs. Ec. Bambang Sudarsono, M.M.

Tujuan penelitian ini adalah untuk mengetahui pengaruh *Return On Investment* (ROI), *Earning Per Share* (EPS), *Debt To Equity Ratio* (DER), Dan *Current Ratio* (CR) terhadap *Return Saham* Pada Perusahaan Property & Real Estate Yang Terdaftar Di Bursa Efek Indonesia Periode 2012-2015, baik secara simultan maupun parsial.

Penelitian ini menggunakan pendekatan kuantitatif. Teknik penentuan sampel menggunakan teknik *purposive sampling* dan diperoleh sampel sebanyak 21 perusahaan dari jumlah populasi sebanyak 49 perusahaan. Teknik analisis data yang digunakan adalah regresi linier berganda. Untuk melihat seberapa besar kontribusi masing-masing variabel bebas dalam pengujian hipotesis adalah dengan menggunakan uji F dan uji t dengan tingkat kepercayaan sebesar 95%.

Berdasarkan uji F, dapat disimpulkan bahwa *Return On Investment* (ROI), *Earning Per Share* (EPS), *Debt To Equity Ratio* (DER), Dan *Current Ratio* (CR) tidak berpengaruh signifikan terhadap *return* saham. Berdasarkan uji t dapat disimpulkan bahwa tidak ada satu variabel independen yang berpengaruh signifikan terhadap *return* saham.

Kata kunci: *Return On Investment* (ROI), *Earning Per Share* (EPS), *Debt To Equity Ratio* (DER), *Current Ratio* (CR) dan *Return Saham*.