

## **ABSTRAK**

### **PENGARUH RASIO LIKUIDITAS DAN RASIO PROFITABILITAS TERHADAP *RETURN SAHAM* PADA PERUSAHAAN MANUFAKTUR YANG TERDAFTAR DI BURSA EFEK INDONESIA TAHUN 2016-2018**

Penelitian ini bertujuan untuk mengetahui pengaruh rasio likuiditas dan rasio profitabilitas yang masing-masing di proksikan secara berurutan dengan *current ratio* dan *return on equity* secara parsial dan simultan terhadap *return saham* perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia. Periode penelitian yang digunakan adalah 2 tahun yaitu periode 2016-2018.

Populasi penelitian meliputi semua perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode 2016-2018. Teknik pengambilan sampel yang digunakan adalah teknik *purposive sampling*. Berdasarkan kriteria yang telah ditetapkan diperoleh jumlah sampel 40 perusahaan. Jenis data yang digunakan adalah data sekunder yang diperoleh dari *Indonesian Capital Market Directory*. Metode analisis data yang digunakan adalah analisis regresi linier berganda.

Hasil penelitian ini menunjukkan bahwa: (1) *current ratio* berpengaruh dan signifikan terhadap *return saham* (2) *return on equity* berpengaruh dan signifikan terhadap *return saham* (3) secara simultan *current ratio* dan *return on equity* berpengaruh dan signifikansi terhadap *return saham*.

Kata kunci: *return saham*, *current ratio* dan *return on equity*.

## **ABSTRACT**

### **THE IMPACT OF LIQUIDITY RATIO AND PROFITABILITY RATIO TOWARD STOCK RETURN IN MANUFACTURE COMPANY THAT REGISTERED IN *BURSA EFEK INDONESIA* IN 2016-2018**

This research is aimed to know the impact of liquidity ratio and profitability ratio that is given to the other person that is chosen from the authorized person in each sequentially, with the current ratio and return on equity toward the stock return of manufacture company that registered in *Bursa Efek Indonesia* simultaneously and partially. The period that is used is 3 years, which is in 2016-2018.

The population of the research was involving all of the manufacture companies which was registered in *Bursa Efek Indonesia* in 2016-2018. This research was used purposive sampling to gather the data. Based on the criteria that was established, the researcher got 40 companies for the sample. The methodology that used was secondary data, which was got from Indonesian Digital Market Directory. The data analysis technique used was double linier regression analysis.

The finding of the research showed that: (1) current ratio has significant impact toward the stock return. (2) return on equity has significant impact toward the stock return. (3) simultaneously, current ratio and return on equity has significant impact toward the return stock.

**Keywords:** Stock Return, Current Ratio and Return On Equity