

PENGARUH PROFITABILITAS DAN LEVERAGE TERHADAP
RETURN SAHAM PADA PERUSAHAAN *GO PUBLIC* DI BURSA
EFEK INDONESIA PERIODE 2011-2013

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ABSTRAK

This study aims to analyze how the effect of the financial performance of the company that is focused on the debt ratio (DR), debt to equity ratio (DER), return on assets (ROA) and Return on Equity (ROE) on stock returns in the period 2011 Companies Go Public -2013.

Which is the object of this study is to Go Public companies listed in Indonesia Stock Exchange (IDX) 2011-2013. The number of samples in this study were 303 companies, which are taken in accordance with certain criteria that companies go public are still standing during the observation period and the net profit of the company's financial statements positive. Methods of data analysis performed in this study using multiple linear regression analysis, hypothesis testing determinant coefficient, T. F test and test results showed that the return on equity (ROE) and debt to ratio (DR) on stock returns. Return on Assets (ROA) has a dominant influence on stock returns.

Key words : debt ratio (DR), debt to equity ratio (DER), return on assets (ROA) and Return on Equity (ROE) and stock returns