

ABSTRACT

The production of garment and textile industries dropped in the fourth quarter/2014 despite an increase in the industry. The textile and garment industries are experiencing tough competition from a chinese. China in channel was now entering the world the textile and garment industries in indonesia. It was one of the production growth factors this slump in the textile and garment industries. The central bureau of statistics on monday (2/2/2015) published data manufakur industry growth of large and medium (ibs) the fourth quarter/2014. The production of large and medium manufacturing industries in the fourth quarter rose 1,59%/2014 lower than the figure on the 3rd three months of 2014 and up 5.44 percent compared with the fourth quarter of 2013. Along 2014, the production of ibs up 4,74 %. The production of the textile and garment industries indicate dropped in despite an increase in the production of ibs. The production of the textile industry dropped 6,97% yearly basis in the fourth quarter/2014, while the garment industry dropped 6,54% yearly basis in the same period.

This study aims to how the influence of the profitability ratio, leverage ratio, activity ratio, market ratio and interest rates sbi to return shares at company textile sector and garments listed on the indonesia stock exchange (BEI) a period of 2012-2016.

Population in research this is a company textile and garments listed on bei. Sampling techniques used namely purposive sampling and obtained 11 company with the period research on 2012-2016 year. The method of analysis data in this research was regression analysis data panel as using software evIEWS 9.

The results showed that simultaneously the ratio of profitability (return on equity), leverage ratio (debt to equity ratio), activity ratio (total assets turnover), market ratio (earnings per share) and sbi interest rate significant effect on stock return. While partially, the variable profitability ratio (return on equity), leverage ratio (debt to equity ratio), activity ratio (total assets turnover) does not affect the stock return. While the market ratio (earnings per share) positively affect the stock return and sbi interest rate negatively affect the stock return.

Based on the result of this research, when investors will invest should choose the company which has earning per share good and see interest rates sbi annual. While for the company should mengotiptimalkan the use of equity to generate profit better.

Keyword: Profitability Ratio (Return on Equity), Leverage Ratio (Debt to Equity Ratio), Activity Ratio (Total Assets Turnover), Market Ratio (Earning per Share), Interest Rate, Return Stock.