

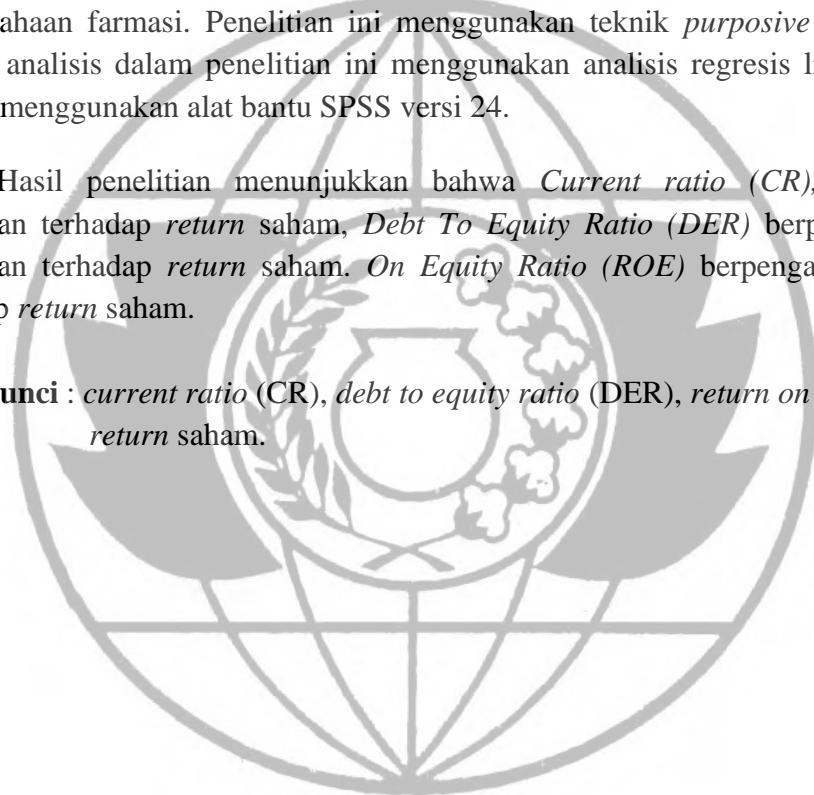
## ABSTRAK

Penelitian bertujuan untuk menganalisis dan mengetahui pengaruh dari *Current Ratio (CR)*, *Debt To equity Ratio (DER)*, *Return On Equity Ratio (ROE)* terhadap *return* saham. Penelitian ini menggunakan objek pada perusahaan farmasi yang terdaftar di Bursa Efek Indonesia (BEI) periode 2013 – 2019.

Penelitian ini merupakan penelitian kuantitatif, anggota populasi 10 perusahaan farmasi yang terdaftar di Bursa Efek Indonesia (BEI). Jumlah anggota sampel sebanyak 7 perusahaan farmasi. Penelitian ini menggunakan teknik *purposive sampling* dan metode analisis dalam penelitian ini menggunakan analisis regresi linier berganda dengan menggunakan alat bantu SPSS versi 24.

Hasil penelitian menunjukkan bahwa *Current ratio (CR)*, berpengaruh signifikan terhadap *return* saham, *Debt To Equity Ratio (DER)* berpengaruh tidak signifikan terhadap *return* saham. *On Equity Ratio (ROE)* berpengaruh signifikan terhadap *return* saham.

**Kata Kunci** : *current ratio (CR)*, *debt to equity ratio (DER)*, *return on equity (ROE)*, *return* saham.



## **ABSTRACT**

This research aimed to analyze and find out the effect of Current Ratio (CR), Debt to Equity Ratio (DER) and Return On Equity ratio (ROE) on stock return. While the research object was pharmaceutical companies which were listed on Indonesia Stock Exchange (IDX) during 2013-2019.

The research was quantitative. Moreover, the population was 10 pharmaceutical companies which were listed on Indonesia Stock Exchange (IDX). Furthermore, the data collection technique used purposive sampling. In line with, there were 7 companies as the sample. Additionally, the data analysis technique used multiple linear regression with SPSS 24.

The research result concluded Current Ratio (CR) had a significant effect on stock return of pharmaceutical companies. On the other hand, Debt to Equity Ratio (DER) had insignificant effect on stock return of pharmaceutical companies. In contrast, Return On Equity ratio (ROE) had a significant effect on stock return of pharmaceutical companies which were listed on Indonesia Stock Exchange (IDX) during 2013-2019.

**Keywords** : Current Ratio (CR), Debt to Equity Ratio (DER), Return On Equity ratio (ROE), Stock Return

