

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Current Ratio* (CR), *Debt To Equity Ratio* (DER) dan *Return On Equity* (ROE) terhadap *Return Saham* Perusahaan *consumer goods industry* yang sudah *go public*. Jenis penelitian yang digunakan adalah penelitian kuantitatif. Populasi dalam penelitian ini adalah perusahaan yang terdaftar di Bursa Efek Indonesia (BEI), sedangkan sampel yang digunakan dalam penelitian ini adalah laporan keuangan *consumer goods industry* di BEI periode 2016-2020. Adapun teknik pengambilan sampel dalam penelitian ini diperoleh dengan menggunakan metode *purposive sampling* dan berdasarkan kriteria yang ditentukan. Jumlah sampel yang sesuai kriteria sebanyak 29 perusahaan. Selanjutnya, metode analisis yang digunakan yaitu analisis regresi linear berganda dengan menggunakan program SPSS 20. Berdasarkan hasil uji kelayakan model (Uji F) seluruh variabel independen dalam penelitian ini layak digunakan. Hasil penelitian menunjukkan bahwa variabel *Current Ratio* (CR) berpengaruh positif dan tidak signifikan terhadap *return* saham, *Debt To Equity Ratio* (DER) berpengaruh positif dan tidak signifikan terhadap *return* saham sedangkan *Return On Equity* (ROE) berpengaruh positif dan signifikan terhadap *return* saham

Kata Kunci: *Return* saham, *Current Ratio* (CR), *Debt To Equity Ratio* (DER), *Return On Equity* (ROE) .

ABSTRACT

This research aimed to determine the effect of the Current Ratio (CR), Debt To Equity Ratio (DER) and Return On Equity (ROE) on stock returns of consumer goods industry companies that have gone public. This research was quantitative. Furthermore, the research population used companies listed on Indonesia Stock Exchange (IDX), meanwhile the sample of this research used financial statements of the consumer goods industry at IDX in the periods of 2016-2020. Moreover, the sample collection technique of this research used a purposive sampling method with determined criteria. The amount of the determined criteria sample was obtained by 29 companies. On the other hand, the analysis method used multiple linear regressions analysis with SPSS program 20. Based on the model feasibility test (F test) all the independent variables of this research were feasible to use. In addition, the research result indicated that the variable of Current Ratio (CR) had positive and did not significant on the stock return, Debt To Equity Ratio (DER) had a positive but insignificant effect on the stock return while Return On Equity (ROE) had a positive and significant effect on the stock return.

Keyword: Stock return, current ratio (CR), debt to equity ratio (DER), return on equity (ROE).



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M. Faisal, S.Pd., M.Pd

STIESIA Language Center
Menur Pumpungan 30 Surabaya 60118, Indonesia