

## ***ABSTRACT***

This research was conducted with the aim to determine the significant influence both simultaneously and partially between *Current Ratio (CR)*, *Debt To Equity Ratio (DER)*, *Dan Return On Equity (ROE)* on Stock Returns on Large Trading Sub-Sector Companies (Production Goods and Consumption Goods) listed on the Indonesia Stock Exchange (IDX) for the 2010-2016 period. Independent variables are *Current Ratio (CR)*, *Debt To Equity Ratio (DER)*, *Dan Return On Equity (ROE)*, while the dependent variable is Stock Return. This research is a quantitative research with sampling technique using purposive sampling and analysis techniques using panel data analysis. The results showed that the value of adjusted R-squared was 7.25%. The results of the simultaneous test test (Test F) shows that simultaneously Current Ratio (CR), and Debt To Equity Ratio (DER) do not significantly influence the Stock Return while, Return On Equity (ROE) has a significant effect on Stock Returns. The results of the partial test (t test) show that Current Ratio (CR) has a significant and significant effect on Stock Return, Debt To Equity Ratio (DER) has a positive and significant effect on Stock Returns and Return on Equity (ROE) has a partial effect on Stock Returns. .

Keywords: *Current Ratio (CR)*, *Debt To Equity Ratio (DER)*, *Return On Equity (ROE)* and Stock Return.



## ABSTRAK

Penelitian ini dilakukan dengan tujuan untuk mengetahui pengaruh signifikan baik secara simultan maupun secara parsial antara *Current Ratio* (CR), *Debt To Equity Ratio* (DER), dan *Return On Equity* (ROE) terhadap *Return Saham* pada Perusahaan Sub Sektor Perdagangan Besar (Barang Produksi dan Barang Konsumsi) yang terdaftar di Bursa Efek Indonesia (BEI) periode 2010-2016. Variabel independen yaitu *Current Ratio* (CR), *debt to equity ratio* (DER), dan *Return On Equity* (ROE) sedangkan variabel dependen yaitu *Return Saham*. Penelitian ini merupakan penelitian kuantitatif dengan teknik pengambilan sample menggunakan *purposive sampling* dan teknik analisis menggunakan analisis data panel. Penelitian ini merupakan penelitian kuantitatif dengan teknik pengambilan sample menggunakan *purposive sampling* dan teknik analisis menggunakan analisis data panel. Dari hasil penelitian didapatkan nilai Adjusted R-squared 7,25%. Hasil dari uji test simultan (Uji F) menunjukkan bahwa secara simultan *Current Ratio* (CR), dan *Debt To Equity Ratio* (DER) tidak berpengaruh secara signifikan terhadap *Return Saham* sedangkan, *Return On Equity* (ROE) berpengaruh signifikan terhadap *Return Saham*. Hasil dari uji test parsial (Uji t) menunjukkan bahwa *Current Ratio* (CR) berpengaruh dan signifikan terhadap *Return Saham*, *Debt To Equity Ratio* (DER) berpengaruh positif dan signifikan terhadap *Return Saham* dan *Return On Equity* (ROE) berpengaruh secara parsial terhadap *Return Saham*.

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

