

ABSTRAK

Penelitian ini dilakukan dengan tujuan untuk mengetahui pengaruh *Current Ratio* (CR), *Debt to Equity Ratio* (DER), dan *Return On Assets* (ROA) terhadap *Return Saham*. Populasi penelitian adalah Perusahaan Manufaktur Sektor Aneka Industri yang Tercatat di Bursa Efek Indonesia Periode 2017-2020, berjumlah 51 perusahaan. Sampel dalam penelitian ini sebanyak 36 perusahaan. Teknik pengumpulan data yang digunakan adalah metode dokumentasi dengan cara mengumpulkan bahan atau data yang berkaitan dengan objek pembahasan. Pemilihan sampel dalam penelitian ini menggunakan metode *Purposive Sampling*. Data penelitian diperoleh dari Bursa Efek Indonesia. Analisis pengolahan data menggunakan analisis regresi data panel dengan bantuan *software eviews 9*. Penelitian ini membuktikan bahwa *Current Ratio* (CR) berpengaruh positif dan signifikan terhadap *Return Saham*. *Debt to Equity Ratio* (DER) berpengaruh positif tetapi tidak signifikan terhadap *Return Saham*. *Return On Assets* (ROA) berpengaruh positif dan signifikan terhadap *Return Saham*.

Kata Kunci: *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Assets* (ROA) dan *Return Saham*.

ABSTRACT

This research was conducted with the aim of knowing the effect of Current Ratio (CR), Debt to Equity Ratio (DER), and Return On Assets (ROA) on Stock Returns. The research population is Manufacturing Companies in the Multi-Industry Sector that are Listed on the Indonesia Stock Exchange for the 2017-2020 period, totaling 51 companies. The sample in this study were 36 companies. The data collection technique used is the documentation method by collecting materials or data related to the object of discussion. The sample selection in this study used the Purposive Sampling method. Research data obtained from the Indonesian Stock Exchange. Analysis of data processing using panel data regression analysis with the help of eviews 9 software. This study proves that Current Ratio (CR) has a positive and significant effect on Stock Returns. Debt to Equity Ratio (DER) has a positive but not significant effect on Stock Return. Return On Assets (ROA) has a positive and significant effect on Stock Returns.

Keywords: *Current Ratio (CR), Debt to Equity Ratio (DER), Return On Assets (ROA) and Stock Return.*