ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *debt to equity ratio*, likuiditas dan *return on asset* terhadap *return* saham pada manufaktur yang terdaftar di Bursa Efek Indonesia tahun 2015-2017

Populasi yang digunakan dalam penelitian ini adalah seluruh perusahaan manufaktur yang *go public* dan sahamnya terdaftar di Bursa Efek Indonesia (BEI) tahun 2015-2017. Teknik pengambilan sampel dalam penelitian ini adalah *purposive sampling*. Data yang diperoleh dianalisis dengan menggunakan analisis regresi linear berganda.

Hasil pengujian hipotesis dapat disimpulkan bahwa *Debt to equity ratio* berpengaruh positif signifikan terhadap *return saham. Current ratio* berpengaruh negatif tidak signifikan terhadap *return saham. Return on assets* berpengaruh positif tidak signifikan terhadap *return saham*

Kata kunci: *debt to equity ratio*, likuiditas, *return on asset* dan *return* saham.

ABSTRACT

This study aims to determine the effect of debt to equity ratio, liquidity and return *on assets on stock returns on manufactures listed on the Indonesia Stock Exchange in 2015-2017*

The population used in this study were all manufacturing companies that went public and their shares were listed on the Indonesia Stock Exchange (IDX) in 2015-2017. The sampling technique in this study was purposive sampling. The data obtained were analyzed using multiple linear regression analysis.

The results of hypothesis testing can be concluded that the Debt to equity ratio has a significant positive effect on stock returns. Current ratio does not have a significant negative effect on stock returns. Return on assets does not have a significant positive effect on stock returns

Keywords: debt to equity ratio, liquidity, return on assets and stock returns.