

ABSTRAK

Penelitian ini bertujuan untuk menganalisis serta menguji apakah *Current Ratio* (CR), DER, ROE, *Dividend Payout Ratio* & *Size* berpengaruh Terhadap *Return* saham pada perusahaan *trade, service & investment* yang listed di Bursa Efek Indonesia periode 2016-2018. Penelitian ini merupakan pendekatan deduktif, kuantitatif dan deskriptif. Jumlah populasi perusahaan *trade, service & investment* yang listed di Bursa Efek Indonesia sebanyak 144 perusahaan. Teknik penentuan sampel menggunakan sampel pertimbangan sehingga sampel diperoleh sebanyak 36 perusahaan. Analisis data yang akan diuji regresi linear berganda dan uji asumsi klasik. Hasil penelitian secara individu *Current Ratio* (CR), *Return on Equity* (ROE), *Dividend Payout Ratio* dan *Size* berpengaruh positif terhadap *Return* saham sedangkan DER tidak berpengaruh terhadap *Return* saham. Secara bersama-sama *Current Ratio*, DER, ROE, *Dividend Payout Ratio* dan *Size* berpengaruh signifikan terhadap *Return* saham pada perusahaan *trade, service & investment* yang listed di Bursa Efek Indonesia periode 2016-2018.

Kata Kunci : *Current Ratio, Debt to Equity Ratio, Return on Equity, Dividend Payout Ratio, Size dan Return saham*

ABSTRACT

This paper aims to analyze and test whether the Current Ratio (CR), DER, ROE, Dividend Payout Ratio & Size affect the stock returns on trade, service & investment companies listed on the Stock Exchange for the 2016-2018 period. This research is a deductive, quantitative and descriptive approach. The total population of trade, service & investment companies listed on the Stock Exchange is 144 companies. The technique of determining the sample uses a consideration sample so that the sample is obtained by 36 companies. Analysis of the data to be tested multiple regression and test the classical assumptions. The results of individual studies Current Ratio (CR), Return on Equity (ROE), Dividend Payout Ratio and Size have a positive effect on stock returns while DER has no effect on stock returns. Together, Current Ratio, DER, ROE, Dividend Payout Ratio and Size have a significant effect on stock returns on trade, service & investment corporate listed on the Stock Indonesian Exchange in the 2016-2018 period.

Keywords: *Current Ratio, Debt to Equity Ratio, Return on Equity, Dividend Payout Ratio, Size and Stock Return*