ABSTRACT

THE EFFECT OF CURRENT RATIO, GROSS PROFIT MARGIN AND *DEBT TO EQUITY RATIO TOWARD ON STOCK RETURN* OF PT SEMEN INDONESIA TBK *PERIOD* 2009 -2020

***By*:**

Sarah Asy'ah Azhari

173402186

***Under the guidance of*:**

H. Nana Sahroni

Deasy Lestary Kusnandar

The Objective of this research to analyse the effect of Current Ratio (CR), Gross Profit Margin (GPM) and Debt to Equity Ratio (DER) on Stock Return at PT Semen Indonesia Tbk. The analytical tool used is multiple linear regression and coefficient of determinants.

Based on the results that the Current Ratio (CR), Gross Profit Margin (GPM) and Debt to Equity Ratio (DER) has a positive and significant effect simultaneously on Stock Return. While partially Current Ratio (CR) has an effect on Stock Return, Gross Profit Margin (GPM) has no effect on Stock Return, and Debt to Equity Ratio (DER) has no effect on Stock Return.

Keywords: *Current Ratio (CR), Gross Profit Margin (GPM), Debt to Equity Ratio (DER) and Stock Return*.

ABSTRAK

PENGARUH *CURRENT RATIO, GROSS PROFIT MARGIN* DAN *DEBT TO EQUITY RATIO* TERHADAP *RETURN* SAHAM PADA PT SEMEN INDONESIA TBL PERIODE 2009 -2020

Oleh:

Sarah Asy'ah Azhari

173402186

Dibawah Bimbingan:

H. Nana Sahroni

Deasy Lestary Kusnandar

Tujuan penelitian ini adalah untuk mengetahui dan menganalisis pengaruh *Current Ratio (CR), Gross Profit Margin (GPM)* dan *Debt to Equity Ratio (DER)*terhadap *Return* Saham pada PT Semen Indonesia Tbk periode 2009 -2020. Metode penelitian yang digunakan adalah Analisis Linear Berganda dan Koefesien Determinasi.

Berdasarkan hasil penelitian diketahui bahwa secara simultan *Current Ratio, Gross Profit Margin* dan *Debt to Equity Ratio* berpengaruh terhadap *Return* Saham. Sedangkan secara parsial *Current Ratio* berpengaruh terhadap *Return* Saham, *Gross Profit Margin* tidak berpengaruh terhadap *Return* Saham dan *Debt to Equity Ratio* tidak berpengaruh terhadap *Return* Saham.

Kata Kunci: *Current Ratio (CR), Gross Profit Margin (GPM), Debt to Equity Ratio (DER)* dan *Return* Saham.