ABSTRACT

It is important for investors to know the company's financial performance and its effect on stock prices, considering that stock prices reflect the value of a company. The company's financial performance can be reflected in the company's financial ratios. The better the company's financial performance will have a good impact on the company because investors' expectations are higher to invest or buy shares. This study aims to determine the effect of Current Ratio, Debt To Equity Ratio, and Return On Equity on Stock Return. The sample in this study is 3 pharmaceutical companies listed on the Indonesia Stock Exchange (IDX) for the period 2019 – 2022.

The data used in this study is secondary data obtained from the financial statements of pharmaceutical companies issued by the IDX for the period 2019 – 2022. The theory used in this study is the multiple liner regression method, hypothesis testing waiting for t-test and f-test, and coefficient of determination.

Keywords: Stock Return, Current Ratio, Debt to Equity Ratio, Return On Equity