*ABSTRACT*

Cynthia Wijaya / 25150050 / 2019 / *The Influence of Current Ratio (CR), Debt to Equity Ratio (DER), Return on Asset, and Price Earning Ratio (PER) on Stock Return in Consumer Goods Industry Companies Listed in Indonesian Stock Exchange Period 2014-2017*/ Advisor :Martha Ayerza Esra, S.E., M.M.

*The purpose of this research was to analyse if current ratio, debt to equity ratio, return on asset and price earning ratio have influence on stock return in consumer goods industry sector companies. The reason choosing consumer goods industry sector companies because this sector isn’t affected significantly against the impact of global crisis.*

*The factors examined in this study is the liquidity with CR, solvability with DER, profitability with ROA, and market value with PER as the independent variable and stock return as the dependent variable.*

*The sample of this research consists of 19 consumer goods industry sector companies listed in Indonesia Stock Exchange (IDX) in year 2014 – 2017. The data used in this are secondary data and judgement sampling method is used as sample selections. This research uses the multiple regression analysis with IBM SPSS version 25 program to examine the data.*

*The result of this study indicates that Current Ratio has no impact on stocks return. Debt to Equity Ratio has no impact on stocks return. Return On Asset has no impact on stocks return. Price Earning Ratio has a positive and significant impact on stocks return.*

*The next research is suggested to use more variables in this study for better result as the result of this study indicates that the R2 level are relatively weak.*

*Keywords : current ratio*, *debt to equity ratio, return on asset, price earning ratio, stock return*.