

ABSTRACT

This study aimed to analyze the effect of the Return On Asset (ROA), Current Ratio (CR), Debt to Equity Ratio (DER), and Total Asset TurnOver (TATO) toward stock return on sub sector foods and beverage which are registered at Bursa Efek Indonesia 2011-2014 period. The population in this study are 14 the company food and beverage listed in Indonesia Stock Exchange. The sample in this study as many 9 the company. The sampling technique used was purposive sampling. Analysis of the data used is the panel data regression analysis with the help of software Eviews 8. The results of the parsial test (t test) shows that Return on Asset (ROA) gives positive impact towards stock return. On the other hand, Current Ratio (CR) gives negative and significant impact toward stock return while Debt to Equity Ratio (DER) and Total Asset TurnOver (TATO) doesn't give significant impact toward stock return. And the results of the simultaneous test (F test) showed that independent variable (Return On Asset, Current Ratio, Debt to Equity Ratio, and Total Asset TurnOver) give significant impact toward share return.

Keywords: *Return On Asset (ROA), Current Ratio (CR), Debt to Equity Ratio (DER), Total Asset TurnOver (TATO), and Stock Return.*



ABSTRAK

Penelitian ini bertujuan untuk mengetahui “Pengaruh *Return On Asset* (ROA), *Current Ratio* (CR), *Debt to Equity Ratio* (DER) dan *Total Asset TurnOver* (TATO) Terhadap *Return Saham* pada Sub-Sektor Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia periode 2011-2014. Populasi dalam penelitian ini adalah 14 Perusahaan makanan dan minuman yang terdaftar di Bursa Efek Indonesia. Sample dalam penelitian ini sebanyak 9 Perusahaan. Teknik pengambilan sample yang digunakan adalah *purposive sampling*. Analisis data yang digunakan adalah metode analisis regresi data panel dengan bantuan software Eviews 8. Hasil dari uji test parsial (uji t) menunjukkan bahwa *Return On Asset* (ROA) berpengaruh positif dan signifikan terhadap *Return Saham*. Tetapi, *Current Ratio* (CR) berpengaruh negatif dan signifikan terhadap *Return Saham*. Sedangkan, *Debt to Equity Ratio* (DER) dan *Total Asset TurnOver* (TATO) tidak berpengaruh signifikan terhadap *Return Saham*. Dan dari hasil uji test simultan (uji F) menunjukkan bahwa variabel independen (*Return On Asset*, *Current Ratio*, *Debt to Equity Ratio* dan *Total Asset TurnOver*) berpengaruh signifikan terhadap *Return Saham*.

Kata Kunci : *Return On Asset* (ROA), *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Total Asset TurnOver* (TATO), dan *Return Saham*.



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