

ABSTRACT

This study aims to determine the "Current Ratio (CR), Debt to Equity Ratio (DER), Total Asset Turnover (TATO), and Earning Per Share (EPS) on Stock Return in Sub Sector Food and Beverage in Indonesia Stock Exchange Period 2012-2016".

The sample used is the sub sector food and beverage listed on the Indonesia Stock Exchange during the years 2012-2016 with a sample of 7 companies. The sampling method with purposive sampling. This research uses Panel Data Analysis.

Based on research conducted obtain the results that, CR, DER, and EPS no significant effect on Stock Return, while the variable TATO significant effect on Stock Return. Current Ratio (CR), Debt to Equity Ratio (DER), Total Asset Turnover, and Earning Per Share (EPS) effect of 26,20% against Stock Return.

Keywords : Current Ratio (CR), Debt to Equity Ratio (DER), Earning Per Share (EPS) and Stock Return.



ABSTRAK

Penelitian ini bertujuan untuk mengetahui “Pengaruh *Current Ratio* (CR), *Debt To Equity Ratio* (DER), *Total Asset Turnover* (TATO), dan *Earning Per Share* (EPS) terhadap *Return Saham* (studi pada perusahaan manufaktur sub sektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia periode 2012-2016).

Sampel yang digunakan adalah sub sektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia selama periode 2012-2016 dengan sampel sebanyak 7 perusahaan. Metode pengambilan sampel dengan *Purposive Sampling*. Penelitian ini menggunakan Analisis Data Panel.

Berdasarkan penelitian yang dilakukan memperoleh hasil yaitu, variabel *Current Ratio* (CR), *Debt To Equity Ratio* (DER) dan *Earning Per Share* (EPS) tidak berpengaruh signifikan terhadap *Return Saham*, sedangkan variable *Total Asset Turnover* (TATO) berpengaruh signifikan terhadap *Return Saham*. *Current Ratio* (CR), *Debt To Equity Ratio* (DER), *Total Asset Turnover* (TATO), dan *Earning Per Share* (EPS) berpengaruh sebesar 26,20% terhadap *Return Saham*.

Kata kunci : *Current Ratio* (CR), *Debt To Equity Ratio* (DER), *Total Asset Turnover* (TATO), *Earning Per Share* (EPS), dan *Return Saham*.

