

ABSTRAK

Penelitian ini bertujuan untuk mengetahui *Current Ratio* (CR), *Return On Equity* (ROE), dan *Total Asset Turnover* (TATO) Terhadap *Return Saham* pada perusahaan sub sektor makanan dan minuman yang tercatat di Bursa Efek Indonesia periode 2017-2020. Populasi penelitian ini terdiri dari 24 perusahaan sub sektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia periode 2017-2020. Sedangkan sampel penelitian ini sebanyak 13 perusahaan sub sektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia periode 2017-2020. Pemilihan sampel dalam penelitian menggunakan metode *purposive sampling*. Metode yang digunakan dalam penelitian ini adalah analisis regresi data panel dengan alat pengolahan data yaitu Eviews 12. Penelitian ini menunjukkan bahwa *Return On Equity* (ROE) berpengaruh positif signifikan terhadap *return* saham, sedangkan *Current Ratio* (CR) dan *Total Asset Turnover* (TATO) tidak berpengaruh terhadap *return* saham.

Kata kunci: *Current Ratio* (CR), *Return On Equity* (ROE), *Total Asset Turnover* (TATO), dan *Return Saham*

ABSTRAC

This study aims to determine the Current Ratio (CR), Return On Equity (ROE), and Total Asset Turnover (TATO) on Stock Returns in food and beverage sub-sector companies listed on the Indoensia Stock Exchange (IDX) for the 2017-2020 period. The study population consisted of 24 food and beverage sub-sector companies listed on the Indonesia Stock Exchange (IDX) in 2017-2020 period. While the sample of this study consisted of 13 food and beverage sub-sector companies listed on the Indonesia Stock Exchange (IDX) in 2017-2020 period. The sample selection in the study used purposive sampling method. The method used in this study is panel data regression analysis with data processing tools namely Eviews 12. This research of the study indicates that Return On Equity (ROE) has a significant positive effect on stock returns, while Current Ratio (CR), and Total Asset Turnover (TATO) have no effect on stock returns.

Keywords: Current Ratio (CR), Return On Equity (ROE), Total Asset Turnover (TATO) and Stock Returns.

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