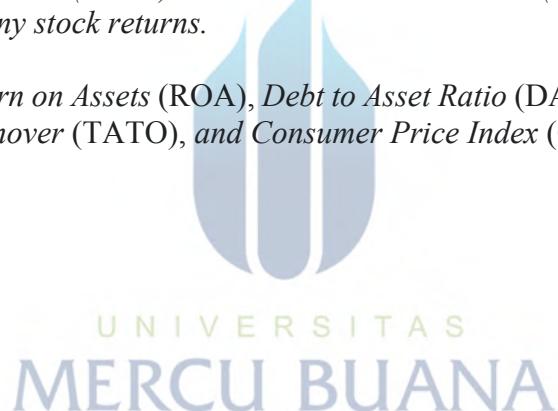# ABSTRACT

This study aims to analyze the effect of financial ratios (return on assets, debt to asset ratio, quick ratio, total asset turnover) and consumer price index on company stock returns in the consumer goods industry sector. The population in this study were 63 companies in the consumer goods industry sector listed on the Indonesia Stock Exchange in 2016 – 2021. The sampling method used was purposive sampling with a total sample of 35 companies. The data analysis method used in this research is panel data regression. The results of the study found that the return on assets had a significant effect on the company's stock returns, the debt to asset ratio had a significant effect on the company's stock returns, the quick ratio had a significant effect on the company's stock returns, the consumer price index had a significant effect on the company's stock returns, while the total asset turnover had no effect. significant to the company's stock return. The results of the research simultaneously show that Return on Assets (ROA), Debt to Asset Ratio (DAR), Quick Ratio (QR), Total Asset Turnover (TATO), and Consumer Price Index (CPI) have a significant effect on company stock returns.

Keywords: *Return on Assets* (ROA), *Debt to Asset Ratio* (DAR), *Quick Ratio* (QR), *Total Asset Turnover* (TATO), *and Consumer Price Index* (CPI).

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ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh rasio keuangan (*return on asset, debt to asset ratio, quick ratio, total asset turnover*) dan indeks harga konsumen terhadap *return* saham perusahaan pada sektor industri barang konsumsi. Populasi pada penelitian ini yaitu sebanyak 63 perusahaan pada sektor industri barang konsumsi yang terdaftar di Bursa Efek Indonesia pada tahun 2016 – 2021. Metode pengambilan sampel yang digunakan yaitu *purposive sampling* dengan jumlah sampel sebanyak 35 perusahaan. Metode analisis data yang digunakan pada penelitian ini adalah regresi data panel. Hasil penelitian menemukan bahwa *return on asset* berpengaruh signifikan terhadap *return* saham perusahaan, *debt to asset ratio* berpengaruh signifikan terhadap *return* saham perusahaan, *quick ratio* berpengaruh signifikan terhadap *return* saham perusahaan, indeks harga konsumen berpengaruh signifikan terhadap *return* saham perusahaan, sedangkan *total asset turnover* tidak berpengaruh signifikan terhadap *return* saham perusahaan. Adapun hasil penelitian secara simultan menunjukkan bahwa *Return on Asset* (ROA), *Debt to Asset Ratio* (DAR), *Quick Ratio* (QR), *Total Asset Turnover* (TATO), dan Indeks Harga Konsumen (IHK) berpengaruh signifikan terhadap *return* saham perusahaan.

Kata Kunci: *Return on Asset* (ROA), *Debt to Asset Ratio* (DAR), *Quick Ratio* (QR), *Total Asset Turnover* (TATO), dan Indeks Harga Konsumen (IHK).

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