

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Current Ratio* (CR), *Total Asset Turn Over* (TATO), *Debt to Assets Ratio* (DAR), dan *Return on Assets* (ROA) terhadap *return* saham. Populasi dalam penelitian ini adalah perusahaan sektor infrastruktur yang terdaftar di BEI tahun 2016-2020 sebanyak 57 perusahaan. Metode pengambilan sampel menggunakan *purposive sampling*, sehingga diperoleh sampel sebanyak 9 perusahaan. Metode penelitian yang digunakan adalah penelitian kausalitas dengan menggunakan analisis regresi data panel dengan model yang terpilih adalah *fixed effect model*. Hasil penelitian ini menunjukkan bahwa *Current Ratio* (CR) berpengaruh positif terhadap *return* saham, *Total Asset Turn Over* (TATO) berpengaruh negatif terhadap *return* saham, *Debt to Assets Ratio* (DAR) tidak berpengaruh terhadap *return* saham, dan *Return on Assets* (ROA) tidak berpengaruh terhadap *return* saham.

Kata Kunci : *Current Ratio* (CR), *Total Asset Turn Over* (TATO), *Debt to Assets Ratio* (DAR), *Return on Assets* (ROA), dan *Return Saham*.



## **ABSTRACT**

*This study aims to determine the effect of Current Ratio (CR), Total Asset Turn Over (TATO), Debt to Assets Ratio (DAR), and Return on Assets (ROA) on stock returns. The population in this study were 57 infrastructure companies listed on the IDX in 2016-2020. The sampling method used purposive sampling, in order to obtain a sample of 9 companies. The research method used is causality research using panel data regression analysis with the selected model being the fixed effect model. The results of this study indicate that Current Ratio (CR) has a positive effect on stock returns, Total Asset Turn Over (TATO) has a negative effect on stock returns, Debt to Assets Ratio (DAR) has no effect on stock returns, and Return on Assets (ROA) does not effect on stock returns.*

**Keywords:** *Current Ratio (CR), Total Asset Turn Over (TATO), Debt to Assets Ratio (DAR), Return on Assets (ROA), and Stock Return.*

