

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh Pengaruh *Current Ratio* (CR), *Net Profit Margin* (NPM), *Debt To Equity Ratio* (DER), dan *Total Asset Turnover* (TATO) terhadap return saham perusahaan farmasi (studi kasus sub sektor farmasi yang terdaftar di Bursa Efek Indonesia Periode 2015-2020). Populasi dalam penelitian ini adalah 12 perusahaan Sub Sektor farmasi yang tercatat di bursa efek indonesia periode 2015-2020. Sampel dalam penelitian berjumlah 7 perusahaan sesuai dengan karakteristik yang ditetapkan oleh peneliti dengan Pemilihan sampel menggunakan metode sampling jenuh. Metode analisis data dalam penelitian ini menggunakan regresi data panel dengan software *Eviews 9*. Penelitian ini membuktikan bahwa *Current Ratio* (CR) berpengaruh negatif tidak signifikan terhadap return saham, *Net Profit Margin* (NPM) berpengaruh positif tidak signifikan terhadap return saham, *Debt to Equity Ratio* (DER) berpengaruh positif tidak signifikan terhadap return saham, *Total Asset Turnover* (TATO) berpengaruh positif signifikan terhadap return saham.

Kata kunci: *Current Ratio* (CR), *Net Profit Margin* (NPM), *Debt To Equity Ratio* (DER), dan *Total Asset Turnover* (TATO).

UNIVERSITAS  
MERCU BUANA

## ABSTRACT

*This research aims to determine the effect of the Current Ratio (CR), Net Profit Margin (NPM), Debt To Equity Ratio (DER), and Total Assets Turnover (TATO) on stock returns of pharmaceutical companies (a case study of the pharmaceutical sub-sector listed on the Stock Exchange). Indonesia 2015-2020 period). The population in this study were 12 pharmaceutical sub-sector companies listed on the Indonesian stock exchange for the 2015-2020 period. The sample in the study conducted by 7 companies was in accordance with the characteristics set by the researcher. The sample selection used the saturated sampling method. The data analysis method in this study uses panel data regesis with Eviews 9 software. This study proves that Current Ratio (CR) has an insignificant negative effect on stock returns, Net Profit Margin (NPM) has no significant positive effect on stock returns, Debt to Equity Ratio (DER) has an insignificant positive effect on stock returns, Total Asset Trunover (TATO) has a significant positive effect on stock returns.*

*Keywords : Current Ratio (CR), Net Provit Margin (NPM), Debt To Equity Ratio (DER), dan Total Asset Turnover (TATO)*

UNIVERSITAS  
MERCU BUANA