

ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh *Current ratio* (CR), *Total asset turnover* (TATO), *Debt equity ratio* (DER), *Return on equity* (ROE) dan *Price earning ratio* (PER) terhadap *return* saham pada perusahaan sub sektor farmasi yang terdaftar pada Bursa Efek Indonesia (BEI). Populasi penelitian ini berjumlah 10 perusahaan farmasi yang menerbitkan laporan tahunan di *website* masing-masing perusahaan tahun 2015 – 2020 dan metode pengambilan sampel perusahaan farmasi menggunakan metode *purposive sampling* dan berdasarkan kriteria yang telah ditentukan diperoleh sampel sebanyak 7 perusahaan. Dalam penelitian ini metode analisis yang digunakan adalah metode analisis regresi data panel. Hasil penelitian menunjukan bahwa *Current ratio* (CR), *Total asset turnover* (TATO) dan *Debt equity ratio* (DER) tidak berpengaruh sedangkan *Return on equity* (ROE) dan *Price earning ratio* (PER) berpengaruh terhadap *Return Saham Pada Perusahaan Sub Sektor Farmasi* yang terdaftar di BEI Periode 2015 – 2020.

Kata Kunci : *Return Saham*, CR, TATO, DER, ROE dan PER



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ABSTRACT

This study aims to examine the effect of Current ratio (CR), Total asset turnover (TATO), Debt equity ratio (DER), Return on equity (ROE) and Price earning ratio (PER) on stock returns in pharmaceutical sub-sector companies listed in Indonesia Stock Exchange (IDX). The population of this research is 10 pharmaceutical companies that publish annual reports on the websites of each company in 2015 – 2020 and the sampling method of pharmaceutical companies uses the purposive sampling method and based on predetermined criteria, a sample of 7 companies is obtained. In this study, the analytical method used is the panel data regression analysis method. The results showed that the Current ratio (CR), Total asset turnover (TATO) and Debt equity ratio (DER) had no effect while Return on equity (ROE) and Price earning ratio (PER) had an effect on Stock Return in Pharmaceutical Sub-Sector Companies listed in IDX Period 2015 – 2020.

Keywords: Stock Return, CR, TATO, DER, ROE and PER



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