

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Current Ratio*, *Debt To Equity Ratio*, *Return On Equity* dan *Total Asset Turnover* terhadap *Return Saham*. Populasi dalam penelitian ini adalah 72 perusahaan sub sektor Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia periode 2015-2021. Penelitian ini menggunakan metode regresi data panel (*pooled data*) yaitu gabungan dari data *cross section* dan *time series*. Teknik pengambilan sampel menggunakan *Purposive Sampling* dengan sampel yang telah terpilih yaitu 9 perusahaan. Data dianalisis dengan menggunakan *software Eviews 12*. Hasil penelitian ini menunjukkan bahwa *Current Ratio*, *Debt To Equity Ratio*, *Return On Equity*, dan *Total Asset Turnover* melalui Uji F berpengaruh secara bersama-sama (simultan) terhadap *Return Saham*. Selain itu, melalui Uji T menunjukkan bahwa *Return On Equity* berpengaruh positif dan signifikan terhadap *Return Saham*. Sedangkan *Current Ratio*, *Debt To Equity Ratio* dan *Total Asset Turnover* tidak berpengaruh terhadap *Return Saham*.

Kata Kunci: *Current Ratio*, *Debt To Equity Ratio*, *Return On Equity*, *Total Asset Turnover* dan *Return Saham*



ABSTRACT

This Research aims to determine the effect of Current Ratio, Debt To Equity Ratio, Return On Equity and Total Asset Turnover on Stock Returns. The population in this study were 72 Food And Beverage sub sector companies listed on the Indonesia Stock Exchange for the period 2015-2021. This Research utilizes the panel data regression method (pooled data), which is a combination of cross section and time series data. The sampling technique used Purposive Sampling with a sample that has been selected, namely 7 companies. The results of this study indicate that Current Ratio, Debt To Equity Ratio, Return On Equity, and Total Asset Turnover through the F Test have a joint (simultaneous) effect on Stock Returns. In addition, the T test shows that Return On Equity has a significant and positive effect on Stock Return. However, Current Ratio, Debt To Equity Ratio and Total Asset Turnover have no effect on Stock Return.

Keywords: Current Ratio, Debt To Equity Ratio, Return On Equity, Total Asset Turnover and Stock Return

