

ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh *Current Ratio*, *Debt to Equity Ratio*, *Return On Equity*, *Earning Per Share*, dan *Total Asset Turnover* terhadap *return* saham. Populasi penelitian ini yaitu seluruh perusahaan consumer cyclicals pada tahun 2016-2020 yang tercatat di Bursa Efek Indonesia. Metode purposive sampling digunakan untuk mendapatkan sampel penelitian dan diperoleh 35 sampel. Metode analisis menggunakan metode analisis regresi data panel dengan menggunakan software *Eviews 12*, dan didapatkan bahwa model yang lebih tepat digunakan adalah *random effect*. Dari hasil penelitian didapatkan hasil adjusted R-square sebesar 18,92%. Artinya 18,92% variabel *return* saham dapat dijelaskan oleh variabel CR, DER, ROE, EPS, dan TATO. Sedangkan sisanya 18,08% dijelaskan oleh faktor lain diluar penelitian. Secara parsial, hasil penelitian ini menunjukkan bahwa variabel *earning per share* berpengaruh positif dan signifikan terhadap *return* saham, sedangkan variabel *current ratio*, *debt to equity ratio*, *return on equity*, dan *total asset turnover* tidak berpengaruh terhadap *return* saham pada sektor *consumer cyclicals*

Kata kunci : *Return Saham*, *Current Ratio*, *Debt to Equity Ratio*, *Return On Equity*, *Earning Per Share*, dan *Total Asset Turnover*



ABSTRACT

This study aims to analyze the influence of Current Ratio, Debt to Equity Ratio, Return On Equity, Earning Per Share, and Total Asset Turnover on stock returns. The population of this study is all consumer cyclicals companies in 2016-2020 recorded on the Indonesia Stock Exchange. The purposive sampling method was used to obtain research samples and obtained 35 samples. The analysis method uses the panel data regression analysis method using the Eviews 12 software, and it is found that the more appropriate model used is random effect. The adjusted R-square yield was 18.92%. This means that 18.92% of the stock return variables can be explained by the variables CR, DER, ROE, EPS, and TATO. The remaining 18.08% were explained by other factors outside the study. Partially, the results of this study showed that the earning per share variable had a positive and significant effect on stock returns, while the current ratio, debt to equity ratio, return on equity, and total turnover rate had no effect on stock returns in the consumer cyclicals sector

Keywords: Stock Return, Current Ratio, Debt to Equity Ratio, Return On Equity, Earning Per Share, and Total Asset Turnover

