ABSTRACT

This study aims to examine the effect of Current Ratio, Total Assets Turnover, Debt to Equity Ratio, Return on Assets Against Stock Returns (Study on Manufacturing Companies of the Consumer Goods Industry Sector Listed on the Indonesia Stock Exchange for the Period 2011-2017). Hypothesis testing method uses t test, and multiple linear regression. The variables used in this study are Current Ratio, Total Assets Turnover, Debt To Equity Ratio, Return On Assets as independent variables and stock returns as the dependent variable.

Samples taken as many as 10 companies registered in the Consumer Goods Industry Sector Manufacturing Company Listed on the Indonesia Stock Exchange Period 2011-2017). The data used is the financial statements of each sample company published through the website ww.idx.co.id and the company's website. Data analysis method used in this research is quantitative method with statistical analysis testing, namely multiple linear regression analysis. The sampling method used was purposive sampling. The results of this study are Current Ratio, Debt to Equity Ratio, Total Assets Turnover, Return on Assets, influence on Stock Returns simultaneously. While partially only Return on Assets affects Stock Returns.

Keywords: Current Ratio, Total Assets Turnover, Debt to Equity Ratio, Return on Assets to Stock Returns

ABSTRAK

Penelitian ini bertujuan untuk menguji Pengaruh Current Ratio, Total Assets Turnover, Debt to Equity Ratio, Return on Assets Terhadap Return Saham (Studi pada Perusahaan Manufaktur Sektor Industri Barang Konsumsi yang Terdaftar di Bursa Efek Indonesia Periode 2011-2017). Metode pengujian hipotesis menggunakan uji t, dan regresi linear berganda. Variabel yang digunakan dalam penelitian ini adalah Current Ratio, Total Assets Turnover, Debt To Equity Ratio, Return On Assets sebagai variabel independen dan Return saham sebagai variabel dependen.

Sampel yang diambil sebanyak 10 perusahaan yang terdaftar di Perusahaan Manufaktur Sektor Industri Barang Konsumsi yang Terdaftar di Bursa Efek Indonesia Periode 2011-2017). Data yang digunakan adalah laporan keuangan dari masing-masing perusahaan sampel yang dipublikasikan melalui website ww.idx.co.id dan website perusahaan. metode analisis data yang digunakan dalam penelitian ini adalah metode kuantitatif dengan pengujian analisis statistik yaitu analisis regresi linear berganda. Metode pengambilan sampel yang digunakan adalah purposive sampling. Hasil penelitian ini adalah Current Ratio, Debt to Equity Ratio, Total Assets Turnover, Return on Assets, berpengaruh terhadap Return Saham secara simultan. Sedangkan Secara parsial hanya Return on Assets berpengaruh terhadap Return Saham.

Kata Kunci : Current Ratio, Total Assets Turnover, Debt to Equity Ratio, Return on Assets Terhadap Return Saham