

ABSTRACT

This research to analyze the influence of Inflation Rate, Return on Asset, Current Ratio, Debt to Equity Ratio, and Total Asset Turnover on Stock Return in Agricultural Companies sub-sector Palm oil Plantation Industry listed by IDX period 2016-2020. This sampling research used Purposive Sampling method. The population in this research is a Agricultural Company sub-sector Palm oil Plantation Industry listed by IDX period 2016-2020. Total population of 21 companies and meet the criteria as a sample as many as 14 companies. The period of observation in this research for 5 years from 2016-2020. The analytical techniques used are multiple regression analyses.

The results showed that the Inflation Rate partially had a positive and significant effect on Stock Returns. Debt to Equity Ratio (DER) partially had a negative and significant effect on Stock Returns. Return on Asset (ROA), Current Ratio (CR), and Total Asset Turnover (TATO) have no significant effect on Stock Returns. The coefficient of determination of 41.8% showed the effect of Inflation Rate, Return on Asset, Current Ratio, Debt to Equity Ratio, and Total Asset Turnover on Stock Returns, and the rest is influenced by other variables unexamined in this research.

Keyword: Inflation Rate, Return on Asset, Current Ratio, Debt to Equity Ratio, Total Asset Turnover, Stock Return

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ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh Tingkat Inflasi, *Return on Asset*, *Current Ratio*, *Debt to Equity Ratio*, dan *Total Asset Turnover* terhadap *Return Saham* pada Perusahaan Pertanian Sub-Sektor Industri Perkebunan Sawit yang Terdaftar di BEI Tahun 2016-2020. Pengambilan sampel dalam penelitian ini menggunakan metode *purposive sampling*. Populasi dalam penelitian ini adalah perusahaan - perusahaan pertanian sub-sektor industri perkebunan sawit yang terdaftar di Bursa Efek Indonesia (BEI) periode 2016-2020. Total populasi sebanyak 21 perusahaan dan yang memenuhi kriteria sebagai sampel sebanyak 14 perusahaan. Periode pengamatan dalam penelitian ini selama 5 tahun dari 2016-2020. Teknik analisis yang digunakan adalah Analisis Regresi Berganda.

Hasil penelitian menunjukkan bahwa Tingkat Inflasi secara parsial berpengaruh positif dan signifikan terhadap *Return Saham*. *Debt to Equity Ratio* (DER) secara parsial berpengaruh negatif dan signifikan terhadap *Return Saham*. Sedangkan *Return on Asset* (ROA), *Current Ratio* (CR), dan *Total Asset Turnover* (TATO) tidak berpengaruh signifikan terhadap *Return Saham*. Nilai koefisien determinasi 41,8% menunjukkan pengaruh Tingkat Inflasi, *Return on Asset*, *Current Ratio*, *Debt to Equity Ratio*, dan *Total Asset Turnover* terhadap *Return Saham*, dan sisanya dipengaruhi oleh variabel lain yang tidak diteliti dalam perusahaan.

Kata Kunci: Tingkat Inflasi, *Return on Asset*, *Current Ratio*, *Debt to Equity Ratio*, *Total Asset Turnover*, *Return Saham*

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