

ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh Curren Ratio, Total Asset Turnover, dan Return on Asset, Terhadap Return Saham. Pada perusahaan sub-sektor property dan real estate. Sampel yang digunakan sebanyak 132 sampel dari 33 perusahaan dalam periode 2019-2022. Metode penarikan sampel menggunakan purposive sampling, dengan metode analisis yang digunakan yaitu analisis deskriptif, analisis regresi data panel, ujiasumsi klasik, dan uji hipotesis yang diolah menggunakan Eviews12. Berdasarkan hasil penelitian ini menunjukkan bahwa Current Ratio tidak berpengaruh terhadap Return saham, Total Asset Turnover berpengaruh negatif dan signifikan terhadap return saham, Return on Asset berpengaruh positif dan signifikan terhadap return saham.

Kata Kunci: Current Ratio, Total Asset Turnover, Reteurn on Asset, dan Return Saham



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ABSTRACT

This research aims to analyze the influence of Current Ratio, Total Asset Turnover, and Return on Assets, on Stock Returns. In property and real estate sub-sector companies. The samples used were 132 samples from 33 companies in the 2019-2022 period. The sampling method uses purposive sampling, with the analysis methods used namely descriptive analysis, panel data regression analysis, classical assumption tests, and hypothesis tests processed using Eviews12. Based on the results of this research, it shows that Liquidity (Current Ratio) has no effect on stock returns, Activity (Total Asset Turnover) has a negative and significant effect on stock returns, Profitability (Return on Assets) has a positive and significant effect on stock returns.

Keywords: Current Ratio, Total Asset Turnover, and Return on Assets, and Stock Return

