

ABSTRAK

Nur Ulisiyawati. Pengaruh Profitabilitas, Likuiditas, Dan Aktivitas Terhadap Return Saham Perusahaan Pada Perusahaan Manufaktur Yang Terdaftar Di Bursa Efek Indonesia. Dibawah bimbingan: Drs. Makhmud Zulkifli, M. Si

Penelitian ini bertujuan untuk mengetahui pengaruh return on asset (ROA), current ratio (CR), dan total asset turnover (TATO) terhadap return saham perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia periode tahun 2017-2021, baik secara simultan maupun parsial.

Penelitian ini menggunakan metode penelitian kuantitatif. Sampel penelitian sebanyak 10 perusahaan manufaktur food and beverage yang diperoleh dengan teknik pengambilan sampel yaitu purposive sampling. Metode analisis data yang dilakukan dengan analisis regresi linear berganda.

Hasil penelitian menunjukkan bahwa secara parsial bahwa return on aset, current ratio, dan total asset turnover tidak berpengaruh secara signifikan terhadap return saham. Secara simultan variabel return on aset, current ratio, dan total asset turnover tidak berpengaruh secara signifikan terhadap return saham.

Kata kunci: return on aset (ROA), current ratio (CR), total aset turnover (TATO), dan return saham.

ABSTRACT

Nur Uliyawati. The Effect Of Profitability, Liquidity, and Activity on Stock Returns In Subsector Manufacturing Companies on The Indonesia Stock Exchange. Under the guidance of Drs. Makhmud Zulkifli, M. Si.

This study aims to determine the effect of the return on assets (ROA), current ratio (CR), and total assets turnover (TATO) on the stock prices of manufacturing companies listed on the Indonesia Stock Exchange in the period 2017-2021, both simultaneously and partially.

This research uses quantitative research methods. The research sample of 10 food and beverage manufacturing companies obtained by the sampling technique was purposive sampling. Methods used of data analysis was done by multiple linear regression analysis.

The results showed that partially the return on assets, current ratio and total assets turnover variables had no effect on stock returns. Simultaneously the return on assets, current ratio and total aset turnover variables affect the stock returns.

Keywords: return on assets (ROA), current ratio (CR), total assets turnover (TATO), and stock returns.