

Pengaruh Current Ratio, Price Earning Ratio, Net Profit Margin, Total Assets Turnover dan Debt to Equity Ratio Terhadap Return Saham

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Abstrak

Penelitian ini bertujuan untuk menguji dan menganalisis pengaruh current ratio, price earning ratio, net profit margin, total asset turnover, dan debt to equity ratio terhadap return saham pada perusahaan perbankan di Bursa Efek Indonesia periode 2017-2021. Alat analisis yang digunakan adalah regresi linier berganda dengan bantuan software SPSS. Temuan utama dari penelitian ini net profit margin berpengaruh positif dan signifikan terhadap return saham perusahaan dan debt to equity ratio yang merupakan indikator kebijakan hutang berpengaruh negatif signifikan terhadap return saham. Sedangkan price earning ratio sebagai peluang investasi, meskipun berpengaruh positif namun tidak signifikan. Temuan lain dari penelitian kami current ratio dan total assets turnover ternyata berpengaruh negatif walaupun tidak signifikan.

Kata Kunci:

Kata Kunci: *current ratio; price earning ratio; net profit margin; total asset turnover; debt to equity ratio; stock return.*

Abstract

Our research aims to test and analyze the effect of current ratio, price earning ratio, net profit margin, total asset turnover, and debt to equity ratio on stock returns in banking companies on the Indonesia Stock Exchange for the period 2017-2021. The analytical tool used is multiple linear regression with the help of SPSS software. The main findings of the research net profit margin affects the company's stock return positively and significantly and the debt to equity ratio which is an indicator of debt policy has a significant negative effect on stock returns. While the price earning ratio as an investment opportunity, although the effect is positive but not significant. Other findings of our research current ratio and total assets turnover turned out to have a negative effect, although not significant.

Keywords: *current ratio; price earning ratio; net profit margin; total asset turnover; debt to equity ratio; stock return.*



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