

Amilina Aulia Anggita. Manajemen Keuangan. Analisis Pengaruh Profitabilitas, Likuiditas, Leverage, Dan Aktivitas Terhadap Return Saham (Studi Kasus Pada Perusahaan Manufaktur Sektor Aneka Industri Yang Terdaftar Di Bursa Efek Indonesia Periode 2018-2020).

ABSTRAK

Penelitian ini bertujuan menganalisis pengaruh Profitabilitas, Likuiditas, Leverage, Dan Aktivitas Terhadap Return Saham (Studi Kasus Pada Perusahaan Manufaktur Sektor Aneka Industri Yang Terdaftar Di Bursa Efek Indonesia Periode 2018-2020).

Jenis penelitian yang digunakan pada penelitian ini adalah penelitian kausalitas, penelitian kausalitas merupakan desain penelitian yang tujuan utamanya memberikan hubungan sebab – akibat atau hubungan mempengaruhi dan dipengaruhi dari variable-variabel yang diteliti. Populasi dalam penelitian ini yaitu perusahaan Manufaktur Sektor Aneka Industri yang terdaftar di Bursa Efek Indonesia periode 2018-2020. Sampel yang digunakan dalam penelitian ini sebanyak 137 perusahaan Manufaktur Aneka Industri, dengan menggunakan metode purposive sampling.

Hasil penelitian ini menunjukkan bahwa (1) return on assets berpengaruh negatif dan tidak signifikan terhadap return saham. (2) current ratio berpengaruh negatif dan tidak signifikan terhadap return saham. (3) debt to equity ratio berpengaruh negatif dan signifikan terhadap return saham. (4) Total Assets Turnover berpengaruh positif dan tidak signifikan terhadap return saham.

Kata kunci : *Return On Assets, Current Ratio, Debt to Equity Ratio, Total Assets Turnover, Return Saham.*

Amilina Aulia Anggita. Financial management. Analysis of the Effect of Profitability, Liquidity, Leverage, and Activity on Stock Return (Case Study Of Miscellaneous Industry In Manufacturing Companies Listed on the Indonesia Stock Exchange Period 2018-2020).

ABSTRACT

This study aims to analyze the effect of Profitability, Liquidity, Leverage, and Activity on stock returns (case study of Miscellaneous Industry in manufacturing Companies listed on the Indonesia Stock Exchange period 2018-2020).

This type of research used in this research is causality research, causality research is a research design whose main purpose is to provide a causal relationship or a relationship that affects and is influenced by the variables studied. The population in this study is the Miscellaneous Industry in manufacturing companies listed on the Indonesia Stock Exchange for the 2018-2020 period. The sample used in this study were 137 Miscellaneous Industry Manufacturing, using purposive sampling method.

The results of this study indicate that (1) return on assets has a negative and insignificant effect to stock returns. (2) the current ratio has a negative and insignificant effect to stock returns. (3) debt to equity ratio has a negative and significant effect to stock returns. (4) Total Assets Turnover ratio has a positive and insignificant effect to stock returns.

Keyword : Return On Assets, Current Ratio, Debt to Equity Ratio, Total Assets Turnover, Stock Return.