

RINGKASAN

Penelitian ini berjudul "Analisis Pengaruh *Debt to Equity Ratio* (DER), *Return On Equity* (ROE), *Total Assets Turnover* (TATO), *Firm Size*, dan Pertumbuhan Aset Terhadap *Return Saham* (Studi Kasus pada Perusahaan Manufaktur Sub Sektor *Food* dan *Beverages* Periode 2016-2019)". Penelitian ini bertujuan untuk menganalisis pengaruh *Debt to Equity Ratio* (DER), *Return On Equity* (ROE), *Total Assets Turnover* (TATO), *Firm Size*, dan Pertumbuhan Aset Terhadap *Return Saham* pada Perusahaan Manufaktur Sub Sektor *Food* dan *Beverages* Periode 2016-2019.

Populasi dalam penelitian ini adalah Perusahaan Manufaktur Sub Sektor *Food* dan *Beverages* Periode 2016-2019. Teknik pengambilan sampel yang digunakan adalah metode *purposive sampling* dan diperoleh sebanyak 9 sampel.

Berdasarkan hasil penelitian dengan menggunakan regresi data panel menunjukkan bahwa : (1) *debt to equity ratio* berpengaruh positif terhadap *return* saham (2) *return on equity* berpengaruh positif terhadap *return* saham (3) *total assets turnover* tidak berpengaruh terhadap *return* saham (4) *firm size* tidak berpengaruh terhadap *return* saham (5) pertumbuhan aset berpengaruh positif terhadap *return* saham.

Implikasi dan kesimpulan dari penelitian ini adalah dalam upaya meningkatkan *return* saham, perusahaan hendaknya memperhatikan *return on equity* dan pertumbuhan aset yang memiliki pengaruh terhadap *return* saham. Perusahaan juga hendaknya memperhatikan *debt to equity ratio*, *total asset turnover*, dan *firm size* karena memiliki pengaruh terhadap *return* saham.

Kata Kunci: debt to equity ratio, return on equity, total assets turnover, firm size, pertumbuhan aset, return saham.

SUMMARY

This research is entitled "Analysis of the Effect of Debt to Equity Ratio (DER), Return On Equity (ROE), Total Assets Turnover (TATO), Firm Size, and Asset Growth on Stock Return (Case Study in Manufacturing Companies in the Food and Beverages Sub-Sector for the 2016 Period -2019)". This study aims to analyze the effect of Debt to Equity Ratio (DER), Return On Equity (ROE), Total Asset Turnover (TATO), Firm Size, and Asset Growth on Stock Returns in Food and Beverages Sub-Sector Manufacturing Companies for the 2016-2019 Period.

The population in this study were the Food and Beverages Sub-Sector Manufacturing Companies for the 2016-2019 Period. The sampling technique used was the purposive sampling method and obtained 9 samples.

Based on the results of research using panel data regression shows that: (1) debt to equity ratio has a positive effect on stock returns (2) return on equity has a positive effect on stock returns (3) total asset turnover has no effect on stock returns (4) firm size does not affect stock returns (5) Asset growth has a positive effect on stock returns.

The implications and conclusions of this study are that to increase stock returns, companies should pay attention to return on equity and asset growth that influence stock returns. Companies should also pay attention to the debt to equity ratio, total asset turnover, and firm size because influence stock returns.

Keywords: debt to equity ratio, return on equity, total assets turnover, firm size, asset growth, stock return.