

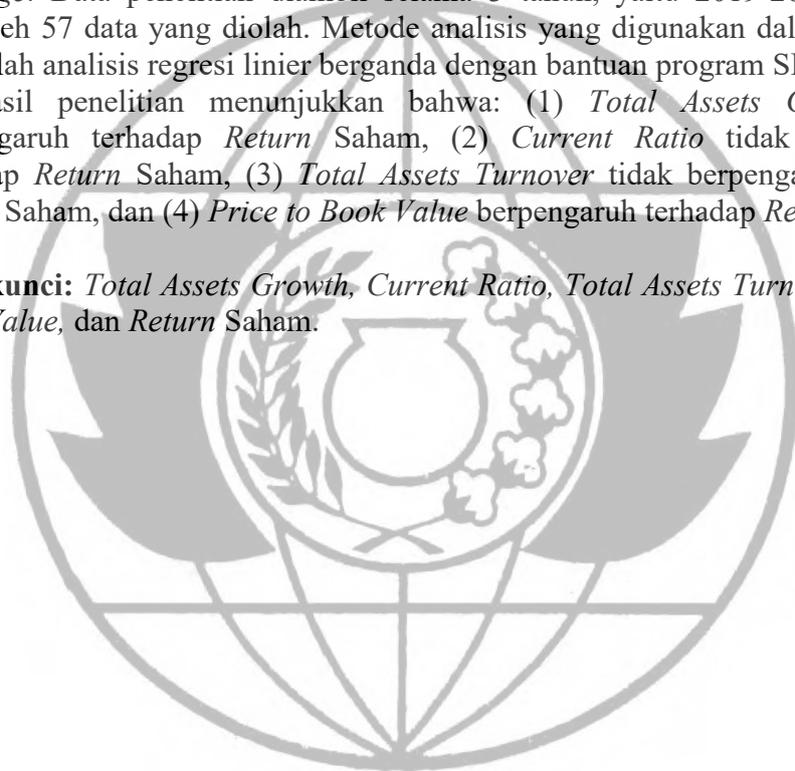
ABSTRAK

Penelitian ini bertujuan untuk menguji secara empiris dan menganalisis: (1) pengaruh *Total Assets Growth* terhadap *Return Saham*, (2) pengaruh *Current Ratio* terhadap *Return Saham*, (3) pengaruh *Total Assets Turnover* terhadap *Return Saham*, dan (4) pengaruh *Price to Book Value* terhadap *Return Saham*.

Jenis penelitian ini adalah penelitian kuantitatif. Populasi penelitian adalah perusahaan *food and beverage* yang terdaftar di Bursa Efek Indonesia (BEI). Proses pengambilan sampel menggunakan metode *purposive sampling*, yaitu pemilihan sampel dengan kriteria-kriteria yang telah ditentukan. Berdasarkan metode *purposive sampling* didapatkan sampel sebanyak 19 perusahaan *food and beverage*. Data penelitian diambil selama 3 tahun, yaitu 2019-2021, sehingga diperoleh 57 data yang diolah. Metode analisis yang digunakan dalam penelitian ini adalah analisis regresi linier berganda dengan bantuan program SPSS versi 21.

Hasil penelitian menunjukkan bahwa: (1) *Total Assets Growth* tidak berpengaruh terhadap *Return Saham*, (2) *Current Ratio* tidak berpengaruh terhadap *Return Saham*, (3) *Total Assets Turnover* tidak berpengaruh terhadap *Return Saham*, dan (4) *Price to Book Value* berpengaruh terhadap *Return Saham*.

Kata kunci: *Total Assets Growth*, *Current Ratio*, *Total Assets Turnover*, *Price to Book Value*, dan *Return Saham*.



ABSTRACT

This research aimed to examine empirically and analyze: (1) the effect of Total Asset Growth on Stock Return, (2) the effect of Current Ratio on Stock Return, (3) the effect of Total Assets Turnover on Stock Return, and (4) the effect of Price to Book Value on Stock Return.

The research was quantitative. Moreover, the population was Food and Beverage companies listed on Indonesia Stock Exchange (IDX). The data collection technique used purposive sampling, in which the sample was based on the criteria given. In line with that, there were 19 companies as the sample. The data were taken for 3 years (2019-2021). In total, there were 57 data analyzed. Furthermore, the data analysis technique used multiple linear regression with SPSS 21.

The result concluded that (1) Total Asset Growth did not affect Stock Return, (2) Current Ratio did not affect Stock Return, (3) Total Assets Turnover did not affect Stock Return, and (4) Price to Book Value affected Stock Return.

Keywords: *Total Asset Growth, Current Ratio, Total Assets Turnover, Price to Book Value, Stock Return*

