ABSTRAK

Penelitian ini diharapkan menjadi sumber dan manfaat bagi investor khusunya pelaku bisnis saham. Memberikan penjelasan kepada investor tentang kemampuan Debt to Asset Ratio, Current Ratio, Return on Equity, Total Assets Turn Over dan Price to Book Value sebagai prediktor return saham, guna pengambilan keputusan investasi. Metode yang digunakan adalah statistik deskriptif, penelitian ini adalah penelitian yang bermaksud untuk memberikan gambaran atau deskripsi suatu data, yang diantaranya dilihat dari rata- rata, dan standart deviasi. Hasil penelitian variabel Debt to Asset Ratio (DAR), Current Ratio (CR), Return On Equity Ratio (ROE), Turn Asset Turn Over Ratio (TATO), dan Price to Book Value Ratio (PBV) tidak berpengaruh secara signifikan terhadap Return Saham pada perusahaan manufaktur yang bergerak dibidang sub sektor FMCG.

Kata kunci: Debt to Asset Ratio, Current Ratio, Return on Equity, Total Assets Turn Over, Price to Book Value

ABSTRACT

This research is expected to be a source and benefit for investors, especially stock business players. Provide an explanation to investors about the ability of Debt to Asset Ratio, Current Ratio, Return on Equity, Total Assets Turn Over and Price to Book Value as predictors of stock returns, for investment decision making. The method used is descriptive statistics, this research is research that intends to provide an overview or description of a data, which are seen from the average, and standard deviation. The results of the research variable Debt to Asset Ratio (DAR), Current Ratio (CR), Return On Equity Ratio (ROE), Turn Asset Turn Over Ratio (TATO), and Price to Book Value Ratio (PBV) do not significantly affect stock returns. in a manufacturing company engaged in the FMCG sub sector.

Keywords: Debt to Asset Ratio, Current Ratio, Return on Equity, Total Assets Turn Over, Price to Book Value