

**PENGARUH *CURRENT RATIO* (CR), *DEBT TO EQUITY RATIO* (DER),
RETURN ON EQUITY (ROE), DAN *TOTAL ASSET TURNOVER* (TATO)
TERHADAP *RETURN* SAHAM PERUSAHAAN SEKTOR
PERTAMBANGAN YANG TERDAFTAR DI BURSA EFEK INDONESIA
PERIODE 2018-2022**

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Abstrak

Penelitian ini bertujuan untuk menganalisis pengaruh *current ratio* (CR), *debt to equity ratio* (DER), *return on equity* (ROE), dan *total asset turnover* (TATO) terhadap *return* saham perusahaan sektor pertambangan yang terdaftar di Bursa Efek Indonesia periode 2018-2022. Populasi dalam penelitian ini adalah perusahaan pertambangan yang terdaftar di Bursa Efek Indonesia tahun 2018-2022. Sampel penelitian sebanyak 16 perusahaan pertambangan yang diperoleh dengan Teknik *purposive sampling*. Metode analisis data dengan regresi linier berganda. Hasil penelitian ini menunjukkan bahwa secara parsial variabel ROE berpengaruh positif dan variabel TATO berpengaruh negatif terhadap *return* saham, sedangkan variabel CR dan DER tidak berpengaruh. Secara simultan variabel CR, DER, ROE, dan TATO tidak berpengaruh terhadap *return* saham.

Kata Kunci: *Current Ratio, Debt to Equity Ratio, Return on Equity, Total Asset Turnover, dan Return Saham*

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THE EFFECT OF CURRENT RATIO (CR), DEBT TO EQUITY RATIO (DER), RETURN ON EQUITY (ROE), AND TOTAL ASSET TURNOVER (TATO) ON THE RETURN OF SHARES OF MINING SECTOCOMPANIES LISTED ON THE INDONESIA STOCK EXCHANGE 2018-2022 PERIOD

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Abstract

This study aims to analyze the effect of current ratio (CR), debt to equity ratio (DER), return on equity (ROE), and total asset turnover (TATO) on the return of shares of mining sector companies listed on the Indonesia Stock Exchange for the 2018-2022 period. The population in this study is mining companies listed on the Indonesia Stock Exchange in 2018-2022. Research samples of 16 mining companies obtained by purposive sampling technique. Data analysis method with multiple linear regression. The results of this study show that partially the ROE variable has a positive effect and the TATO variable has a negative effect on stock returns, while the CR and DER variables have no effect. Simultaneously, the variables CR, DER, ROE, and TATO have no effect on stock returns.

Keywords: *Current Ratio, Debt to Equity Ratio, Return on Equity, Total Asset Turnover, and Stock Return*