# ABSTRACT

Agnes Ashianti / 20179041/2019 / Effect Current Ratio (CR), Debt to Equity Ratio (DER), Return on Equity (ROE), and Total Asset Turnover (TATO) to Return Shares Sector Company Consumer Goods Listed in Indonesia Stock Exchange Period 2014-2017 / Advisor: Dr. Said Kelana Asnawi, MM

This study aimed to analyze the effect of variable Current Ratio (CR), Debt to Equity Ratio (DER), Return on Equity (ROE), and Total Asset Turnover on Stock Return to the company's consumer goods industry sector. Consumer goods industry is a fundamental requirement of consumers, so that this industry has a high level of sales.

CR is a ratio that compares the current assets which is owned company with short-term debt, DER is a ratio used to determine the ratio between total debt and equity, ROE is a ratio measuring the effectiveness of the company in generating profits by exploiting the assets it has, TATO is the ratio between the amount of assets used by the number of sales that was obtained during the period, stock Return is the level of return enjoyed by investors on an investment that does.

Factors examined in the study is CR liquidity, solvency by DER, profatabilitas with ROE, and activities with TATO as an independent variable and stock returns as the dependent variable.

The sample in this study consisted of 20 consumer goods industry sector companies listed on the Indonesian Stock Exchange (BEI) in 2014-2017. The data in this study using secondary data and sample selection using purposive sampling method. Testing research data using multiple linear regression analysis with SPSS version 16.0.

The results of this study indicate that the variable Current Ratio negative effect on stock returns, Debt Equity Ratio, Return on Equity and Total Asset Turnover has no effect on stock returns.

Based on this research the investor should look at the current level for the ratio of investment decision.

Keywords: current ratio (CR), debt to equity ratio (DER), return on equity (ROE), total asset turnover (TATO), stock returns