

## **ABSTRAK**

### **PENGARUH *RETURN ON ASSET* (ROA), *DEBT TO EQUITY RATIO* (DER), DAN VOLUME PERDAGANGAN SAHAM TERHADAP *RETURN* SAHAM PADA PERUSAHAAN SUB SEKTOR FARMASI YANG TERDAPAT DI BURSA EFEK INDONESIA TAHUN 2015-2019**

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Tujuan dari penelitian ini adalah untuk mengetahui pengaruh *return on asset* (ROA), *debt to equity ratio* (DER), dan volume perdagangan saham terhadap *return* saham. Teknik pengambilan sampel dalam penelitian ini dengan menggunakan teknik *purposive sampling* dan diperoleh sampel sebanyak 8 perusahaan yang tercatat di Bursa Efek Indonesia periode 2015-2019. Teknik analisis data menggunakan analisis regresi berganda model data panel dengan alat uji program *evIEWS* 11. Berdasarkan uji F (simultan) menunjukkan bahwa variabel *return on asset* (ROA), *debt to equity ratio* (DER), dan volume perdagangan saham bersama-sama memiliki pengaruh secara simultan terhadap *return* saham. Secara parsial menunjukkan bahwa variabel *return on asset* (ROA) tidak berpengaruh signifikan dan memiliki arah hubungan yang positif terhadap *return* saham, variabel *debt to equity ratio* (DER) tidak berpengaruh signifikan dan memiliki arah hubungan yang positif terhadap *return* saham, dan variabel volume perdagangan saham berpengaruh signifikan dan memiliki arah hubungan yang positif terhadap *return* saham.

Kata Kunci : *Return Saham*, *Return On Asset* (ROA), *Debt to Equity Ratio* (DER), Volume Perdagangan Saham.

## **ABSTRACT**

### **THE INFLUENCE OF RETURN ON ASSET (ROA), DEBT TO EQUITY RATIO (DER), AND TRADING VOLUME ACTIVITY TOWARD STOCK RETURN OF PHARMACEUTICAL SUB SECTOR COMPANIES LISTED IN INDONESIA STOCK EXCHANGE ON 2015-2019**

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*The purpose of this study was to determine the effect of return on assets (ROA), debt to equity ratio (DER), and trading volume activity toward stock returns. Sampling taking technique used in this research was purposive sampling and has gained 8 enterprises that enrolled at Indonesia Stock Exchange period 2015-2019 as the research sample. Doubled regression panel data model within analysis vehicle Eviews 11 program was used as analysis data technique. Based on the F test (simultaneous) shows that variables return on assets (ROA), debt to equity ratio (DER), and trading volume activity together have an toward simultaneously to stock returns. Based on the t test result (partial) shows that variable return on assets (ROA) was not influential and has positive correlation way toward stock return, the debt to equity ratio (DER) variable was not influential and has positive correlation way toward stock returns, and the variable trading volume activity was significantly influential and has positive correlation way toward stock returns.*

*Key Words : Stock Return, Return On Asset (ROA), Debt to Equity Ratio (DER), Trading Volume Activity (TVA).*