

ABSTRACT

The purpose of this research is to know the influence of Current Ratio, Total Assets Turn Over, and Return on Capital Employed for stock return in the company that has combination into subsector food and beverage in stock exchange Indonesia period 2013-2017 simultaneously and partially, so that the company is able to analyze investment feasibility internally.

Data used in this research is secondary data obtained from the company's financial statements issued by IDX year 2013-2017. The method used in this research is multiple linear regression method, hypothesis using F-test, t-test, and coefficient of determination.

The result of the research show that partially, only Total Assets Turn Over that have a significant effect on stock return. Simultaneously all independent variables have a significant effect on stock return. Other than that, the determination coefficient value was 0.659 which means that the independent variable was able to explain the dependent variable by 65.9% while the remaining 34.1% was explained by other variables outside of this research.

Keyword: stock return, CR, TATO, ROCE