

ABSTRACT

Investment is a form of delay consumption in the present, to obtained consumption in the future. Investors's goals to invest is to get profit or maximum return in the future. The stocks return of industries of consumer goods companies in the 2014-2018 fluctuated, so that returns that received by the investors are uncertained. Therefore, investors have to analyze the factors that can impact the stock returns.

This study aims to find out the impact of the simultaneous and partial of activity ratios proxied by total asset turnover, and market ratios proxied by price earning ratio and price to book value as the independent variable to stock returns as a dependen variable on industries sector of consumer goods companies listed on the Indonesia Stock Exchange in the 2014-2018 period. The data used in this study was obtained from the audited financial statements.

The population in this study are industries sector of consumer goods listed on the Indonesia Stock Exchange. The sampling technique used was purposive sampling and obtained 29 companies with a 5 years period. Total sample used in this study are 145 samples. The data analysis method used in this study is panel data regression analysis using of software Eviews version 11

The result of this study showed that simultaneous activity ratio that proxied by Total Asset Turnover (TATO), and market ratio that proxied by Price Earning Ratio (PER) and Price to Book Value (PBV) had a significant effect on Stocks Return. Partially, Price Earning Ratio had positively affect Stocks Return while Total Asset Turnover (TATO) and Price to Book Value (PBV) do not affect Stocks Return.

Keywords: Total asset turnover, price earning ratio, price to book value, and stocks return.