

ABSTRACT

Title: Effect of Inventory *turnover*, *Return on Assets*, *Net Working Capital* and *Sales growth* on *Stock Returns* in *Food and Beverage* manufacturing companies listed on the Indonesia Stock Exchange 2012-2017

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This study aims to examine the effect of inventory turnover, return on assets, net working capital and sales growth on stock returns in Food and Beverage manufacturing companies listed on the Indonesia Stock Exchange 2012-2017. This research is in the form of causality, the data source used is secondary data. The sample of this study is the banking industry for the period 2012-2017. The unit of analysis used is the industry in finance. The data analysis technique is purposive sampling. The analytical tool used is Multiple Linear Regression. The results of this study show Inventory Turnover, Return On Assets, Net Working Capital and Sales growth on Stock Returns that with a significant value of $0.027 < 0.05$. Partially Inventory Turnover has an effect on stock returns with a significant value of $0.012 < 0.05$. Return On Assets does not affect stock returns with a significant value of $0.745 > 0.05$. Net Working Capital does not affect stock returns with a significant value of $0.333 > 0.05$. Sales growth has an effect on stock returns with a significant value of $0.018 < 0.05$.
Keywords: Effects of Inventory Turnover, Return On Assets, Net Working Capital and Sales Growth on Stock Returns