PENGARUH *CURRENT RATIO, DEBT TO EQUITY RATIO,* DAN *NET PROFIT MARGIN TERHADAP RETURN SAHAM*

(Studi Empiris pada Perusahaan Manufaktur Sub Sektor *Food & Beverages* di Bursa Efek Indonesia Periode 2016-2020)

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FAKULTAS EKONOMI DAN BISNIS

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Diajukan Sebagai Syarat Dalam Rangka Memperoleh Gelar Sarjana Manajemen
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THE EFFECT OF CURRENT RATIO, DEBT TO EQUITY RATIO, DAN NET PROFIT MARGIN ON STOCK RETURN

(Empirical Study on Manufacure Companies in the Food & Beverage Sub Sector on the Indonesia Stock Exchange for the 2016-2020 Period)

THESIS

Management Study Program

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THESIS

Submitted as a requirement to obtain a degree

Bachelor of Management Management Study Program – Strata 1

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ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Current Ratio*, *Debt to Equity Ratio* , *Net Profit Margin* terhadap *Return Saham* periode 2016-2020. Populasi penelitian ini adalah perusahaan *food and beverages* periode 2016-2020. Sampel diambil menggunakan teknik *purposive sampling*. Sampel berjumlah 15 perusahaan dari 30 perusahaan *food and beverages* yang terdaftar di Bursa Efek Indonesia tahun 2016-2020, sehingga data penelitian yang dianalisis berjumlah 75. Metode pengumpulan data yang digunakan adalah dokumentasi. Teknik analisis data yang digunakan adalah statistik deskriptif, uji asumsi klasik, dan analisis regresi linier berganda. Berdasarkan pengujian hipotesis dengan menggunakan uji F disimpulkan bahwa *Current Ratio*, *Debt to Equity Ratio* , *Net Profit Margin* berpengaruh positif dan signifikan *Return* Saham. Hasil ini dapat dilihat dari hasil uji F yang menunjukkan bahwa nilai signifikansi sebesar 0,000 < 0,005 dan F_{hitung} sebesar 26,314 > 2,73. Berdasarkan pengujian hipotesis dengan uji t, disimpulkan bahwa *Current Ratio* berpengaruh positif dan signifikan terhadap Return Saham dengan nilai signifikansi sebesar 0,027 < 0,05 dan nilai t_{hitung} sebesar 2,472 > t_{tabel} 1,99394, *Debt to Equity Ratio* berpengaruh positif dan signifikan terhadap Return Saham dengan nilai signifikansi sebesar 0,027 < 0,05 dan nilai t_{hitung} sebesar 2,264 > t_{tabel} 1,99394, *Net Profit Margin* tidak berpengaruh terhadap Return saham dengan nilai signifikansi sebesar 0,411 > 0,05 dan nilai t_{hitung} sebesar 0,827 < t_{tabel} 1,99394.

Kata kunci: *return* saham, *Current Ratio*, *Debt to Equity Ratio* , *Net Profit Margin*

ABSTRACT

This study aims to determine the effect of the Current Ratio, Debt to Equity Ratio, Net Profit Margin on Stock Return for the 2016-2020 period. The population in this study is food and beverage companies for the period 2016-2020. Samples were taken using purposive sampling technique. The research sample was 15 companies from 30 food and beverage companies listed on the Indonesia Stock Exchange in 2016- 2020, so the research data analyzed were 75. The data collection method used was documentation. The data analysis technique used is descriptive statistics, classical assumption test, and multiple linear regression analysis. Based on hypothesis testing using the F test, it was concluded that the Current Ratio, Debt to Equity Ratio, Net Profit Margin have a positive and significant effect on Stock Returns. This result can be seen from the results of the F test which shows that the significance value is 0.000 < 0.005 and the calculated F is 26.314 > 2.73. Based on hypothesis testing with t test, it was concluded that the Current Ratio had a positive and significant effect on Stock Return with a significance value of 0.027 <0.05 and a t_{count} *value of 2.472 >* t_{table} *1.99394, Debt to Equity Ratio had a positive and significant effect on Stock Return with a significance value of 0.027 <0.05 and a* t_{count} *of 2.264 >* t_{table} *1.99394, Net Profit Margin has no effect on stock returns with a significance value of 0.411 > 0.05 and a* t_{count} *value of 0.827 <* t_{table} *1.99394.*

Keywords*: return saham, Current Ratio, Debt to Equity Ratio , Net Profit Margin*