

ABSTRAK

Nama : Ratna Sari Siregar
Program Studi : Manajemen
Judul : Pengaruh *Current Ratio*, *Debt to Equity Ratio*, dan *Return On Equity* Terhadap *Return Saham* Pada Perusahaan Manufaktur Sub Sektor Makanan dan Minuman Yang Terdaftar di Bursa Efek Indonesia

Penelitian ini mengkaji Pengaruh *Current Ratio*, *Debt to Equity Ratio*, dan *Return On Equity* Terhadap *Return Saham* Pada Perusahaan Manufaktur Sub Sektor Makanan dan Minuman Yang Terdaftar di Bursa Efek Indonesia. Data penelitian dapat diakses di website resmi www.idx.co.id. Sampel pada penelitian ini sebanyak 26 perusahaan. Alat analisis data dalam penelitian ini menggunakan metode Regresi Data Panel dengan alat bantu aplikasi *e-views* 12. Hasil penelitian yang ditemukan bahwa *Current Ratio* (CR) berpengaruh negatif dan tidak signifikan terhadap *return saham*, *Debt to Equity Ratio* (DER) berpengaruh positif dan signifikan terhadap *return saham*, *Return On Equity* (ROE) berpengaruh positif tetapi tidak signifikan terhadap *return saham*.

Kata Kunci : *Return Saham*, *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Equity* (ROE)

ABSTRACT

Name : Ratna Sari Siregar
Study Program : Management
Title : The Effect of Current Ratio, Debt to Equity Ratio, and Return On Equity on Stock Returns in Food and Beverage Sub-Sector Manufacturing Companies Listed on the Indonesia Stock Exchange.

This study examines the effect of Current Ratio, Debt to Equity Ratio, and Return On Equity on Stock Returns in Food and Beverage Sub-Sector Manufacturing Companies Listed on the Indonesia Stock Exchange. Research data can be accessed on the official website www.idx.co.id. The sample in this study were 26 companies. The data analysis tool in this study uses the Panel Data Regression method with the e-views 12 application tool. The results found that Current Ratio (CR) has a negative and insignificant effect on stock returns, Debt to Equity Ratio (DER) has a positive and significant effect on stock returns, Return On Equity (ROE) has a positive but insignificant effect on stock returns.

Keywords : Stock Return, Current Ratio (CR), Debt to Equity Ratio (DER), Return On Equity (ROE)