

ABSTRACT

Problems in this study have fluctuations that are uncertain the share price of the food and beverage sector for the period 2013-2017 as a result of trade, the Chinese economy and signals of a rise in the US interest rate also affect the return of shares in this industry.

The population used in this study is manufacturing companies of various industries and food and beverage sub-sectors listed on the Indonesia stock exchange for the period 2013-2017. There are 13 manufacturing companies in various industries and the food and beverage sub-sector listed on the Indonesia Stock Exchange and the research sample uses the Purposive sampling method. Data collection techniques using field study techniques and literature studies with analytical methods using multiple linear regression through classical assumption tests.

The results showed that the percentage effect of independent variables (Current Ratio, Return On Equity, and Firm Size) on stock returns was equal to the coefficient of determination 38.60%. And the results of the hypothesis test show the Current ratio has a negative and not significant effect on stock returns, Return on Equity and firm size has a positive and significant influence on stock returns. in the food and baverage sub-sector manufacturing companies listed on the Indonesia Stock Exchange for the period 2013-2017.

Keywords: Current Ratio, Return On Equity, Company Size, and stock return

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ABSTRAK

Masalah dalam penelitian ini terjadi fluktuasi yang tidak menentu harga saham sektor *food and beverages* periode 2013-2017 sebagai akibat dari inflasi, kelesuan ekonomi China dan sinyal kenaikan suku bunga Amerika Serikat (*The fed rate*) juga berdampak terhadap *return* saham di industri tersebut.

Populasi yang digunakan dalam penelitian ini adalah perusahaan manufaktur sektor aneka industri dan sub sektor *food and beverage* yang terdaftar di bursa efek indonesia periode tahun 2013-2017. Terdapat 13 perusahaan manufaktur sektor aneka industri dan sub sektor *food and beverage* yang terdaftar di Bursa Efek Indonesia dan penentuan sampel penelitian menggunakan metode *Purposive sampling*. Teknik pengumpulan data menggunakan teknik studi lapangan dan studi kepustakaan dengan metode analisis menggunakan regresi linier berganda melalui uji asumsi klasik.

Hasil penelitian menunjukkan bahwa persentase pengaruh variabel independen (*Current Ratio*, *Return On Equity*, dan *Firm Size*) terhadap *return* saham adalah sebesar nilai koefisien determinasi 38,60%. Dan hasil Uji hipotesis menunjukkan *Current ratio* memiliki pengaruh negatif dan tidak signifikan terhadap *return saham*, *Return on Equity* dan *firm size* memiliki pengaruh positif dan signifikan terhadap *return* saham. pada perusahaan industri manufaktur sub sektor *food and baverage* yang terdaftar di BEI periode tahun 2013-2017.

Kata kunci: *Current Ratio*, *Return On Equity*, *Firm Size*, dan *return* saham

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