

ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Equity Ratio* (ROE) dan *Earning Per Share* (EPS) terhadap *Return Saham*. Populasi yang digunakan adalah perusahaan industri makanan dan minuman yang terdaftar di Bursa Efek Indonesia selama periode 2014 – 2018 dengan sampel yang digunakan sebanyak 9 perusahaan. Metode pengambilan sampel menggunakan *Purposive Sampling*. Penelitian ini menggunakan Analisis Regresi Data Panel dengan metode *Random Effect*. Hasil penelitian yang menunjukkan bahwa variabel CR, ROE dan EPS tidak berpengaruh terhadap *Return Saham*. Sedangkan variabel DER berpengaruh positif signifikan terhadap *Return Saham*.

Kata Kunci: *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Equity Ratio* (ROE), *Earning Per Share* (EPS) dan *Return Saham*.



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ABSTRACT

This study aims to analyze the effect of Current Ratio (CR), Debt to Equity Ratio (DER), Return On Equity Ratio (ROE) and Earning Per Share (EPS) on Stock Returns. The population used is the food and beverage industry companies listed on the Indonesia Stock Exchange during the period 2014 - 2018 with a sample of 9 companies. The sampling method uses Purposive Sampling. This study uses Panel Data Regression Analysis with the Random Effect method. The results of the study showed that the variable CR, ROE and EPS had no effect on stock returns. While the DER variable has a significant positive effect on Stock Return.

Keywords: Current Ratio (CR), Debt to Equity Ratio (DER), Return On Equity Ratio (ROE), Earning Per Share (EPS) and Stock Return.

