

ABSTRAK

Skripsi dengan judul “ Pengaruh *Earning Per Share* , *Return On Asset* Dan *Current Ratio* Terhadap *Return Saham* Pada Perusahaan *Food And Beverage* Yang Terdaftar Di Bursa Efek Indonesia (BEI)” ini ditulis oleh Erna Yulia, NIM 12403173204, pembimbing Dr. Sutopo. M.Pd.

Penelitian ini dilatarbelakangi bahwa kinerja keuangan suatu perusahaan dapat mempengaruhi harga saham di pasar modal. Terdapat beberapa rasio keuangan yang dapat mencerminkan kondisi keuangan dan kinerja suatu perusahaan, serta dapat memprediksi *return* saham di pasar modal. Pada penelitian ini rasio pasar menggunakan *Earning Per Share*, rasio profitabilitas menggunakan *Return On Assets*, dan rasio likuiditas menggunakan *Current Ratio*.

Tujuan dari penelitian ini adalah untuk mengetahui (1) pengaruh *Earning Per Share*, *Return On Assets*, dan *Current Ratio* secara simultan terhadap *Return Saham* pada perusahaan *food and beverages* yang terdaftar di BEI periode 2015-2019, (2) pengaruh *Earning Per Share*, *Return On Assets*, dan *Current Ratio* secara parsial terhadap *Return Saham* pada perusahaan *food and beverages* yang terdaftar di BEI periode 2015-2019. Populasi dalam penelitian ini adalah perusahaan *food and beverages* yang terdaftar di BEI periode 2015-2019. Sampel yang diambil dalam penelitian ini adalah 12 perusahaan dari 26 perusahaan *food and beverages* yang terdaftar di BEI periode 2015-2019, sehingga data yang dianalisis dalam penelitian ini sejumlah 60. Metode pengumpulan data yang digunakan dalam penelitian ini adalah studi dokumentasi dan studi pustaka. Teknik analisis data yang digunakan dalam penelitian ini adalah statistik deskriptif, uji multikolinieritas, regresi linear berganda, uji hipotesis, koefisien determinasi dan uji asumsi klasik yang diolah dengan program *Statistical Product and Service Solution* (SPSS) 21.

Berdasarkan uji F disimpulkan bahwa *Earning Per Share*, *Return On Assets*, dan *Current Ratio* secara simultan memiliki pengaruh signifikan terhadap *Return Saham*. Berdasarkan hasil pengujian hipotesis dengan menggunakan uji t, disimpulkan bahwa *Earning Per Share* dan *Current Ratio* secara parsial memiliki pengaruh signifikan terhadap *return saham*, sedangkan *Return On Assets* secara parsial tidak memiliki pengaruh signifikan terhadap *return saham*.

Kata kunci: *Return Saham*, *Earning Per Share*, *Return On Assets*, dan *Current Ratio*

ABSTRACT

The effect of “Earning Per Share, Return On Asset and Current Ratio On Stock Return In Food And Beverage Companies Listed On The Indonesian Stock Exchange” was written by Erna yulia NIM 12403173204 supervisor Dr. Sutopo M.Pd.

The background of this research the financial performance of the companies and affect the stock price. There are several ratios that can reflect the financial condition and performance the companies, and can predict stock returns in the capital market. In this research tre market ratio uses Earning Per Share, profitability ratio uses Retun On Assets, and liquidity raio uses Current Ratio.

The purpose of this study is to determine (1) the effect of Earning Per Share, Return On Assets, and Current Ratio simultaneously on Stock Return in food and beverage companies listed on the Indonesia Stock Exchange in the 2015-2019 period, (2) the effect of Earning Per Share, Return On Assets, and Current Ratio partially on Stock Return in food and beverage companies listed on the Indonesia Stock Exchange in the 2015-2019 period. The population in this study were food and beverage companies listed on the Stock Exchange for the 2015-2019 period. The samples taken in this study were 12 companies from 26 food and beverage companies listed on the Stock Exchange in the 2015-2019 period, so the data analyzed in this study were 60. Data collection methods used in this research are documentation and literature study. The data analysis technique used in this study is descriptive statistics, classical assumption test, multiple linear regression hypothesis test, coefficient of determinatio obtained with the Statistical Product and Service Solution (SPSS) 21 program.

Based on the F test it was concluded that Earning Per Share, Return On Assets, and Current Ratio simultaneously has a significant effect on Stock Return. Based on the results of hypothesis testing using the t test, it was concluded that Earning Per Share and Current Ratio partially has a significant effect on Stock Return and Return On Assets hasn't a significant effect on Stock Return.

Keywords: Stock Return, Earning Per Share, Return On Assets, and Current Ratio