

ABSTRAK

Wahyu Pratama Putra, Skripsi ini tentang “Pengaruh *Current Ratio* (CR), *Price Earning Ratio* (PER), *Price to Book Value* (PBV) dan *Net Profit Margin* (NPM) terhadap *Return Saham* pada Perusahaan Manufaktur (sub sektor makanan dan minuman) yang terdaftar di Bursa Efek Indonesia (BEI) periode 2014 – 2018”. Dibawah bimbingan Bapak R. Gatot Heru Pranjoto, S.E, MM.

Penelitian ini dibuat untuk menganalisis pengaruh *Current Ratio* (CR), *Price Earning Ratio* (PER), *Price to Book Value* (PBV) dan *Net Profit Margin* (NPM) terhadap *Return Saham* pada Perusahaan Manufaktur (sub sektor makanan dan minuman) yang terdaftar di Bursa Efek Indonesia (BEI) periode 2014 – 2018. Metode yang digunakan dalam penelitian ini menggunakan metode kuantitatif dimana data yang diolah berupa angka. Kemudian memperoleh hasil Variabel *Current Ratio* (CR) berpengaruh positif dan signifikan terhadap return saham dengan nilai T_{hitung} sebesar 6,976 dimana untuk nilai T_{hitung} lebih besar dibandingkan dengan T_{tabel} sebesar 2,00758 dengan nilai signifikan yang dimiliki sebesar 0,000. Variabel *Price Earning Ratio* (PER) tidak berpengaruh signifikan terhadap return saham dengan nilai T_{hitung} yang dihasilkan sebesar -6,835 dengan nilai signifikan sebesar 0,000. Variabel *Price to Book Value* (PBV) berpengaruh positif dan signifikan terhadap return saham dengan nilai T_{hitung} sebesar 4,639 dengan nilai signifikan yang dihasilkan sebesar 0,000. Variable *Net Profit Margin* (NPM) tidak berpengaruh signifikan terhadap return saham, dengan nilai T_{hitung} - 0,430 dengan nilai signifikan sebesar 0,000. Hasil selanjutnya membuktikan bahwa CR, PER, PBV, dan NPM mempunyai nilai F_{hitung} yang dihasilkan sebesar 462,712 dengan nilai signifikan sebesar 0,000^b dimana ini lebih kecil 0,05 sehingga dapat disimpulkan bahwa seluruh variabel bebas yang terdiri dari *Current Ratio* (CR), *Price Earning Ratio* (PER), *Price to Book Value* (PBV) dan *Net Profit Margin* (NPM) secara simultan atau secara bersama-sama memiliki pengaruh yang signifikan terhadap *Return* saham pada perusahaan manufaktur (sub sektor makanan dan minuman) periode 2014-2018. Penelitian ini dilakukan karena ingin mengetahui pengaruh CR, PER, PBV dan NPM terhadap *Return Saham*.

Kata Kunci : *Current Ratio* (CR), *Price Earning Ratio* (PER), *Price to Book Value* (PBV), *Net Profit Margin* (NPM) dan *Return Saham*.

ABSTRACT

Wahyu Pratama Putra, This thesis is about "The Influence of Current Ratio (CR), Price Earning Ratio (PER), Price to Book Value (PBV) and Net Profit Margin (NPM) on Stock Returns in Manufacturing Companies (food and beverage sub-sector) listed on the Indonesia Stock Exchange (IDX) for the period 2014 – 2018". Under the guidance of Mr. R. Gatot Heru Pranjoto, SE, MM.

This study was made to analyze the effect of Current Ratio (CR), Price Earning Ratio (PER), Price to Book Value (PBV) and Net Profit Margin (NPM) on Stock Returns in Manufacturing Companies (food and beverage sub-sector) listed on the Stock Exchange. The Indonesian Stock Exchange (IDX) for the period 2014 – 2018. The method used in this study uses a quantitative method where the data processed is in the form of numbers. Then obtained the results of the Variable Current Ratio (CR) has a positive and significant effect on stock returns with a Tcount of 6.976 where the T-value is greater than Ttable of 2.00758 with a significant value of 0.000. The variable Price Earning Ratio (PER) has no significant effect on stock returns with the resulting Tcount value of -6, 835 with a significant value of 0.000. The variable Price to Book Value (PBV) has a positive and significant effect on stock returns with a Tcount of 4.639 with a significant value of 0.000. Variable Net Profit Margin (NPM) has no significant effect on stock returns, with a Tcount of -0.430 with a significant value of 0.000. Further results prove that CR, PER, PBV, and NPM have the resulting Fcount value of 462,712 with a significant value of 0.000b which is smaller than 0.05 so that it can be concluded that all independent variables consisting of Current Ratio (CR), Price Earning Ratio (PER), Price to Book Value (PBV) and Net Profit Margin (NPM) simultaneously have a significant influence on stock returns in manufacturing companies (food and beverage sub-sector) for the 2014-2018 period. This research was conducted because it wanted to know the effect of CR, PER, PBV and NPM on Stock Return.

Keywords: Current Ratio (CR), Price Earning Ratio (PER), Price to Book Value (PBV), Net Profit Margin (NPM) and Stock Return.