

**ABSTRACT**

**THE INFLUENCE OF CURRENT RATIO AND DEBT TO EQUITY RATIO  
TO STOCK RETURN  
(Survey on Food and Beverages Companies at Indonesia Stock Exchange  
2013-2017)**

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*This study aims to determine (1) Current Ratio, Debt to Equity Ratio and Stock Return on Food and Beverages Companies at Indonesia Stock Exchange in 2013-2017. (2) Partial influence of Current Ratio, Debt to Equity Ratio on Stock Returns and Influence of Current Ratio, Debt to Equity Ratio simultaneously to Stock Return. The method used in this research is descriptive method, quantitative with survey approach. Determination of samples is done by purposive sampling method, by selecting companies that remain consistent in their existence during the period 2013-2017 and produce 11 companies out of 20 company populations. The data analysis technique used is Data Panel Regression. Based on the results of the research and the results of data processing, it shows that (1) Current Ratio, Debt to Equity Ratio and Stock Return on Food and Beverages Companies at Indonesia Stock Exchange for the period 2013-2017 have changed from year to year. (2) Partially Current Ratio has no significant negative effect on Stock Returns and partially Debt to Equity Ratio has a significant negative effect on Stock Return. Current Ratio and Debt to Equity Ratio simultaneously have no significant effect on Stock Returns.*

*Keywords: Current Ratio, Debt to Equity Ratio, Return Saham*

## ABSTRAK

### **PENGARUH *CURRENT RATIO* DAN *DEBT TO EQUITY RATIO* TERHADAP *RETURN SAHAM* (Survei pada Perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia Tahun 2013-2017)**

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Penelitian ini bertujuan untuk mengetahui (1) *Current Ratio*, *Debt to Equity Ratio* dan *Return Saham* pada Perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia Tahun 2013-2017. (2) Pengaruh *Current Ratio*, *Debt to Equity Ratio* secara parsial terhadap *Return Saham* dan Pengaruh *Current Ratio*, *Debt to Equity Ratio* secara simultan terhadap *Return Saham*. Metode yang digunakan dalam penelitian ini adalah metode deskriptif, kuantitatif dengan pendekatan survei. Penentuan sampel dilakukan dengan metode *purposive sampling*, dengan memilih perusahaan yang tetap konsisten keberadaannya selama periode 2013-2017 dan menghasilkan 11 perusahaan dari 20 populasi perusahaan. Teknik analisis data yang digunakan adalah Regresi Data Panel. Berdasarkan hasil penelitian dan hasil pengolahan data menunjukkan bahwa (1) *Current Ratio*, *Debt to Equity Ratio* dan *Return Saham* pada Perusahaan *Food and Beverages* yang terdaftar di Bursa Efek Indonesia periode 2013-2017 dari tahun ke tahun mengalami perubahan. (2) Secara parsial *Current Ratio* berpengaruh negatif tidak signifikan terhadap *Return Saham*. Secara parsial *Debt to Equity Ratio* berpengaruh negatif signifikan terhadap *Return Saham*. *Current Ratio* dan *Debt to Equity Ratio* secara simultan berpengaruh tidak signifikan terhadap *Return Saham*.

Kata kunci: *Current Ratio*, *Debt to Equity Ratio*, *Return Saham*