

***THE INFLUENCE OF CURRENT RATIO, NET PROFIT MARGIN,  
AND PRICE TO BOOK VALUE ON STOCK RETURN***

***(Survey of Food and Beverages Companies Listed on Indonesia Stock  
Exchange 2016-2020)***

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***ABSTRACT***

*This study aims to determine: (1) Current Ratio, Net Profit Margin, Price to Book Value, and Stock Return on Food and Beverages Companies Listed on the Indonesian Stock Exchange in 2016-2020. (2) The simultaneous effect of Current Ratio, Net Profit Margin, and Price To Book Value on Stock Returns in Food and Beverages Companies Listed on the Indonesian Stock Exchanges in 2016-2020. (3) The partial effect of Current Ratio, Net Profit Margin, and Price To Book Value on Stock Returns in Food And Beverages Companies Listed on the Indonesian Stock Exchange in 2016-2020. The data used is secondary data in the form of annual financial statements of each company. The population used is food and beverages companies listed on the Indonesia Stock Exchange in 2016-2020. Samples were obtained by using purposive sampling. The analytical method used in this study is panel data regression. This study also uses hypothesis testing analysis, using partial (t-test) and simultaneous (F-test) testing. The results showed that (1) Current Ratio, Net Profit Margin, Price to Book Value, and Stock Return have values that fluctuate every year. (2) Current Ratio, Net Profit Margin, and Price to Book Value have no significant positive effect on Stock Return. (3) Partially Current Ratio has a significant positive effect on Stock Return, Net Profit Margin has an insignificant negative effect on Stock Return, Price to Book Value has no significant positive effect on Stock Return.*

*Keywords : current ratio, net profit margin, price to book value, stock return.*

**PENGARUH *CURRENT RATIO*, *NET PROFIT MARGIN*,  
DAN *PRICE TO BOOK VALUE* TERHADAP *RETURN SAHAM*  
(Survei Pada Perusahaan *Food and Beverages* Yang Terdaftar di BEI Tahun  
2016-2020)**

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**ABSTRAK**

Penelitian ini bertujuan untuk mengetahui: (1) *Current Ratio*, *Net Profit Margin*, *Price to Book Value*, dan *Return Saham* Pada Perusahaan *Food and Beverages* Yang Terdaftar di BEI Tahun 2016-2020. (2) Pengaruh secara bersama-sama *Current Ratio*, *Net Profit Margin*, Dan *Price To Book Value* Terhadap *Return Saham* Pada Perusahaan *Food and Beverages* Yang Terdaftar di BEI Tahun 2016-2020. (3) Pengaruh secara parsial *Current Ratio*, *Net Profit Margin*, Dan *Price To Book Value* Terhadap *Return Saham* Pada Perusahaan *Food And Beverages* Yang Terdaftar di BEI Tahun 2016-2020. Data yang digunakan merupakan data sekunder berupa laporan keuangan tahunan masing-masing perusahaan. Populasi yang digunakan adalah perusahaan *food and beverages* yang terdaftar di BEI tahun 2016-2020. Sampel didapat dengan menggunakan *purposive sampling*. Metode analisis yang digunakan dalam penelitian ini adalah regresi data panel. Penelitian ini juga menggunakan analisis uji hipotesis, menggunakan pengujian secara parsial (uji t) dan bersama-sama (uji F). Hasil penelitian menunjukkan bahwa (1) *Current Ratio*, *Net Profit Margin*, *Price to Book Value*, dan *Return Saham* memiliki nilai yang berflktuasi setiap tahunnya. (2) *Current Ratio*, *Net Profit Margin*, dan *Price to Book Value* berpengaruh positif tidak signifikan terhadap *Return Saham*. (3) Secara parsial *Current Ratio* berpengaruh positif signifikan terhadap *Return Saham*, *Net Profit Margin* berpengaruh negatif tidak signifikan terhadap *Return Saham*, *Price to Book Value* berpengaruh positif tidak signifikan terhadap *Return Saham*.

Kata kunci : *Current Ratio*, *Net Profit Margin*, *Price to Book Value*, *Return Saham*.