

PENGARUH *PRICE TO BOOK VALUE* (PBV), *PRICE EARNING RATIO* (PER), *CURRENT RATIO* (CR), DAN PERUBAHAN LABA BERSIH TERHADAP *RETURN SAHAM* (Pada Perusahaan Sub Sektor *Food and Beverages* yang Terdaftar Di Bursa Efek Indonesia (BEI) pada Tahun 2015-2019)

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ABSTRAK

Tujuan dilakukan penelitian ini adalah untuk mengetahui *pengaruh price to book value, price earning ratio, current ratio* dan perubahan laba bersih terhadap *return saham* pada perusahaan sub sektor *food and beverages* yang terdaftar di Bursa Efek Indonesia pada tahun 2015-2019. Penelitian ini menggunakan data sekunder yang diperoleh dari IDX, Yahoo Financial dan Saham OK. Sampel penelitian ini menggunakan sebanyak 18 perusahaan sub sektor *food and beverages* yang dipilih dengan menggunakan metode sensus. Metode analisis yang digunakan dalam penelitian ini adalah regresi linier berganda. Berdasarkan hasil pengujian hipotesis ditemukan bahwa *price to book value, price earning ratio dan current ratio* tidak berpengaruh terhadap *return saham*, dan perubahan laba bersih berpengaruh positif signifikan terhadap *return saham* perusahaan sub sektor *food and beverages* yang terdaftar di BEI tahun 2015-2019.

Kata Kunci: *Price To Book Value* (PBV), *Price Earning Ratio* (PER), *Current Ratio* (CR), dan Perubahan Laba Bersih

*EFFECT OF PRICE TO BOOK VALUE (PBV), PRICE EARNING RATIO (PER),
CURRENT RATIO (CR), AND CLEAN PROFIT CHANGES TO STOCK RETURN
(In Food and Beverages Sub Sector Companies Listed on the Indonesia Stock
Exchange in 2015-2019)*

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ABSTRACT

The purpose of this study was to determine the effect of price to book value, price earning ratio, current ratio and changes in net income to stock returns on food and beverages sub-sector companies listed on the Indonesia Stock Exchange in 2015-2019. This study uses secondary data obtained from IDX, Yahoo Financial and OK Shares. The sample of this study used as many as 18 food and beverages sub-sector companies selected using the census method. The analytical method used in this study is multiple linear regression. Based on the results of hypothesis testing, it was found that price to book value, price earning ratio and current ratio had no effect on stock returns, and changes in net income had a significant positive effect on stock returns of food and beverages sub-sector companies listed on the stock exchange in 2015-2019.

Keywords: Price To Book Value (PBV), Price Earning Ratio (PER), Current Ratio (CR), and Change in Net Profit