

INTISARI

Penelitian ini bertujuan untuk menguji pengaruh Return On Asset, Return On Equity, Earning Per Share, Current Ratio dan Debt to Equity Ratio terhadap harga saham melalui laporan keuangan tahunan yang telah disusun oleh perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia.

Populasi dalam penelitian ini yaitu seluruh perusahaan manufaktur sektor industri barang konsumsi yang terdaftar di Bursa Efek Indonesia (BEI). Sampel penelitian diperoleh dengan menggunakan metode purposive sampling berdasarkan kriteria tertentu sebanyak 5 perusahaan selama periode 2011-2015. Metode analisis yang digunakan adalah analisis regresi berganda dengan alat bantu SPSS (Statistical Product and Service Solutions) 22.

Hasil penelitian menunjukkan bahwa Earning Per Share dan Current Ratio berpengaruh positif dan signifikan terhadap harga saham. Sedangkan Return On Asset, Return On Equity dan Debt to Equity Ratio tidak berpengaruh secara signifikan terhadap harga saham.

Kata kunci: Return On Asset, Return On Equity, Earning Per Share, Current Ratio, Debt to Equity Ratio dan Harga Saham.

ABSTRACT

This research is meant to test the influence of Return on Asset, Return on Equity, Earning per Share, Current Ratio and Debt to Equity Ratio to the stock price through annual financial statement which has been prepared by manufacturing company which is listed in Indonesia Stock Exchange.

The population is all consumer goods industry sector manufacturing companies which are listed in Indonesia Stock Exchange (IDX). The research sample has been obtained by using purposive sampling method based on certain criteria 5 companies during 2011-2015 periods have been selected. The analysis method has been carried out by using multiple regressions analysis and the instrument SPSS (Statistical Product and Service Solutions) 22nd version.

The research result shows that Earning per Share and Current Ratio has significant and positive influence to the stock price. Meanwhile, Return on Asset, Return on Equity and Debt to Equity Ratio do not have any significant influence to the stock price.

Keywords: Return on asset, return on equity, earning per share, current ratio, debt to equity ratio and stock price.

