ABSTRACT

This research is aimed to find out the influence of Current Ratio, Earnings per Share, Return on Assets on stock prices at the Consumer Goods Industry c companies which are listed in Indonesia Stock Exchange (BEI) in 2012-2015 periods.

The sample collection technique has been done by using purposive sampling, so that 24 Consumer Goods Industry companies have been obtained as samples. The secondary data in this study has been obtained from Indonesia Stock Exchange. The data analysis technique has been done by using multiple linear regressions analysis.

It can be concluded from the result of the analysis with the t test indicates that Earnings per Share and Return on Asset give significant influence to the stock price whereas Current Ratio give insignificant influence to the stock price. The result of coefficient determination has obtained by value Rsquare (R^2) which is equal to 0.93 which means that 93% from stock price can be explained by using Current Ratio, Earnings Per Share and Return on Asset whereas the remaining 7% is explained by other variables which are not included in the regression model.

Keywords: Current ratio, earning per share, return on assets and stock price.

INTISARI

Penelitian ini bertujuan untuk mengetahui pengaruh *Current Ratio*, *Earning Per Share*, *Return On Asset* terhadap harga saham pada perusahaan *Consumer Goods Industry* di Bursa Efek Indonesia (BEI) periode 2012-2015.

Teknik pengambilan sampel yang digunakan dalam penelitian ini dengan *purposive sampling*, sehingga diperoleh 24 perusahaan *Consumer Goods Industry*. Sumber data sekunder dalam penelitian ini berasal dari Bursa Efek Indonesia. Teknik analisis data menggunakan analisis regresi linier berganda.

Dari hasil analisis dengan uji t menunjukkan bahwa variabel *Earning Per Share* dan *Return On Asset* yang berpengaruh signifikan terhadap harga saham, sedangkan *Current Ratio* berpengaruh tidak signifikan terhadap harga saham. Hasil koefisien determinasi diperoleh nilai R*square* (R^2) sebesar 0,93 yang berarti bahwa 93% dari harga saham dapat dijelaskan oleh *Current Ratio, Earning Per Share* dan *Return On Asset*, sedangkan sisanya 7% dijelaskan oleh variabel lain yang tidak dimasukkan dalam model regresi.

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