

ABSTRAK

Mafsusah, Pengaruh *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Return On Assets* (ROA) dan *Total Assets Turn Over* (TATO) terhadap Harga Saham Pada Perusahaan Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia Periode 2013-2017. Di bawah bimbingan Bapak Drs. Ec. Bambang Sudarsono, MM. dan Bapak Hadi Purnomo, S.E., MM.

Tujuan penelitian ini adalah untuk mengetahui bukti empiris mengenai pengaruh Pengaruh *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Return On Assets* (ROA) dan *Total Assets Turn Over* (TATO) terhadap Harga Saham Pada Perusahaan Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia Periode 2013-2017.

Populasi penelitian ini adalah Perusahaan Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia yang mempublikasikan laporan keuangan (laporan tahunan) selama periode 2013-2017, dengan teknik pengambilan sampel menggunakan metode purposive sampling dengan jumlah sampel sebanyak 12 perusahaan. Untuk pengujian Instrumen menggunakan uji Asumsi Klasik, sedangkan teknik analisis data yang digunakan untuk mengetahui hipotesis adalah menggunakan regresi linier berganda dengan menggunakan uji parsial, uji simultan dan uji koefisien determinasi (R^2).

Berdasarkan hasil penelitian menunjukkan bahwa secara parsial variabel *Current Ratio* (CR) berpengaruh positif dan tidak signifikan terhadap harga saham, *Debt to Equity Ratio* (DER) berpengaruh positif dan tidak signifikan terhadap harga saham, *Earning Per Share* (EPS) berpengaruh positif dan signifikan terhadap harga saham, *Return On Assets* (ROA) berpengaruh positif dan signifikan terhadap harga saham, dan *Total Assets Turn Over* (TATO) berpengaruh positif dan tidak signifikan terhadap harga saham. Sedangkan secara simultan variabel *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Return On Assets* (ROA) dan *Total Assets Turn Over* (TATO) berpengaruh signifikan terhadap Harga Saham.

Kata kunci : *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Return On Assets* (ROA), *Total Assets Turn Over* (TATO) dan Harga Saham.

ABSTRACT

Mafsusah, Influence of Current Ratio (CR), Debt to Equity Ratio (DER), Earning Per Share (EPS), Return On Assets (ROA) and Total Assets Turn Over (TATO) to Stock Price of Food and Beverage Companies Listed on Indonesia Stock Exchange for 2013-2017 period. Under the guidance of Mr. Bambang Sudarsono, MM. and Mr Hadi Purnomo, S.E., MM.

The purpose of this study is to obtain empirical evidence on the effect of Current Ratio (CR), Debt to Equity Ratio (DER), Earning Per Share (EPS), Return On Assets (ROA) and Total Assets Turn Over (TATO) to Stock Price of Food and Beverage Companies Listed on Indonesia Stock Exchange period 2013-2017.

The population of this research is Food and Beverage Company Listed in Indonesia Stock Exchange wich published financial report (annual report) during the period 2013-2017, with the sampling technique using purposive sampling method with total sample of 12 companies. For testing instruments using classical assumption test, while the data analysis technique used to determine the hypotheses is to use multiple liniear regression using partial test, simultaneous test and R^2 determination test.

Based on the result of research indicate that partially the variable of Current Ratio (CR) have positive and not significant effect to stock price, Debt to Equity Ratio (DER) have positive and not significant effect to stock price, Earning per share (EPS) have positive and significant effect to stock price, Return On Assets (ROA) have positive and significant effect to stock price and Total Assets Turn Over (TATO) have positive and not significant effect to stock price. While simultaneous variables Current Ratio (CR), Debt to Equity Ratio (DER), Earning Per Share (EPS), Return On Assets (ROA) and Total Assets Turn Over (TATO) have a significant effect on Stock Price.

Keywords : Current Ratio (CR), Debt to Equity Ratio (DER), Earning Per Share (EPS), Return On Assets (ROA), Total Assets Turn Over (TATO) and Stock Price.