

ABSTRACT

The research approach used in this research is quantitative research with the method of contributive causal research. Sampling using purposive sampling method and obtained as many as 11 companies in the consumer goods industry sector. The purpose of this study was to determine the effect of Return On Assets (ROA), Current Ratio (CR), Dividend Payout Ratio (DPR) and Earning Per Share (EPS) on stock prices. The data analysis technique used is multiple linear regression analysis. The results showed that partially the Return on Assets (ROA) variable had a negative and insignificant effect, the Current Ratio (CR) variable had a positive and insignificant effect, and the Dividend Payout Ratio (DPR) and Earning Per Share (EPS) variables had a positive and significant effect. The ability to explain the four independent variables to the stock price is 75.4% which is shown by the amount of Adjusted R Square, the remaining 24.6% is explained by other variables outside of this research model.

Keywords: ROA, CR, DPR, EPS, Stock Prices

ABSTRAK

Pendekatan penelitian yang digunakan dalam penelitian ini adalah penelitian kuantitatif dengan metode penelitian kausal kontributif. Pengambilan sampel menggunakan metode Purposive Sampling dan diperoleh sebanyak 11 perusahaan sektor industri barang konsumsi. Tujuan dari penelitian ini adalah untuk mengetahui pengaruh Return On Assets (ROA), Current Ratio (CR), Dividend Payout Ratio (DPR) dan Earning Per Share (EPS) terhadap harga saham. Teknik analisis data yang digunakan adalah analisis regresi linier berganda. Hasil penelitian menunjukkan bahwa secara parsial variabel Return On Assets (ROA) berpengaruh negatif dan tidak signifikan, variabel Current Ratio (CR) berpengaruh positif dan tidak signifikan, serta variabel Dividend Payout Ratio (DPR) dan Earning Per Share (EPS) berpengaruh positif dan signifikan. Kemampuan menjelaskan dari keempat variabel independen terhadap harga saham adalah sebesar 75,4% yang ditunjukkan dari besarnya Adjusted R Square, sisanya 24,6% dijelaskan oleh variabel lainnya diluar model penelitian ini.

Kata Kunci: ROA, CR, DPR, EPS, Harga Saham