ABSTRACT

AGUSIANA URSILA. Analysis of Effect of Current Ratio, Return on Assets, Return on Equity, Earnings Per Share, and Price Earning Ratio to the Stock Price on the Company's Food and Drink Manufacturing Sector are Listed in Indonesia Stock Exchange Period 2009 - 2012 (under the supervision Rilla Gantino).

This study aims to determine the effect of the Current Ratio, Return on Assets, Return on Equity, Earnings Per Share, and Price Earning Ratio of stock price, either simultaneously or partially. The sample used in this study is a manufacturing company of food and beverage sectors listed on the Stock Exchange Indonesi period 2009-2012. Sampling technique in this study using purposive sampling method.

The method of data analysis used in this study is Normality Test Data, Test and Test Assumptions Classical Multiple Linear Regression. The results showed that the variable Return on Assets, Earning Per Share, Price Earning Ratio and significant effect on stock prices, while the current ratio and return on equity no significant effect on stock prices. The variable that has the most dominant influence on stock prices is the Earning Per Share.

Key Words: Current Ratio, Return On Assets, Return On Equity, Earning Per Share, Price Earning Ratio, Stock Price.