

ANALISIS PENGARUH DEBT TO ASSETS RATIO (DAR), DEBT TO EQUITY RATIO (DER), EARNING PER SHARE (EPS), RETURN ON ASSETS (ROA), DAN RETURN ON EQUITY (ROE) TERHADAP HARGA SAHAM PADA PERUSAHAAN YANG TERDAFTAR DI BEI TAHUN 2014

Oleh : Freddy Sucianto

The Investor was faced with the right decision when the good time to buy or sell stocks with conducting fundamental analysis by looking company financial performance through the company's financial statements. Investor analyze company financial performance which can use financial ratio. The research was conducted to examine influence of Debt to Assets Ratio, Debt to Equity Ratio, Earning Per Share, Return On Assets, Return On Equity to stock price go public sectors of manufacturing industry for the period 2014.

The analysis technique which is applied in this research is multiple linear regression. T test was conducted to examine the effect of the variable Debt to Assets Ratio, Debt to Equity Ratio, Earning Per Share, Return on Assets and Return on Equity to the price stock period of 2014 partially. F test was conducted to examine the effect of the variable Debt to Assets Ratio (DAR), Debt to Equity Ratio (DER), Earning Per Share (EPS), Return on Assets (ROA) and Return on Equity (ROE) together on stock prices in 2014. The test results coefficient of determination (adjusted R²) indicates that the variable Debt to Assets Ratio, Debt to Equity Ratio, Earning Per Share, Return on Assets and Return on Equity influenced to stock prices.

The result of T test indicate that variable of Debt to Equity Ratio (DER) and Return on Assets (ROA) did not influence significantly, while the variable of Debt to Assets Ratio (DAR), Earning Per Share (EPS), and Return on Equity (ROE) influence significantly. The result of F test indicate that variable of Debt to Assets Ratio, Debt to Equity Ratio, Earning Per Share, Return on Assets, and Return on Equity (ROE) influence significantly.

Keywords: Debt to Assets Ratio, Debt to Equity Ratio, Earning Per Share, Return On Assets, Return On Equity, and Manufacture 'industry Stock Price