

**PENGARUH ANALISIS RASIO KEUANGAN PERUSAHAAN
TERHADAP HARGA SAHAM PADA INDUSTRI AUTOMOTIVE AND
ALLIED PRODUCTS DI BURSA EFEK INDONESIA PERIODE
2008-2012**

CHOIRUL FADLI

Program Studi Manajemen - S1, Fakultas Ekonomi & Bisnis,

Universitas Dian Nuswantoro Semarang

URL : <http://dinus.ac.id/>

Email : 211201001947@mhs.dinus.ac.id

ABSTRAK

Abstraksi

Permasalahan dalam penelitian ini adalah bagaimana pengaruh rasio keuangan perusahaan yang diukur dengan ROA (Return On Asset), ROE (Return On Equity), DER (Debt to Equity Ratio) dan EPS (Earning Per Share) terhadap harga saham pada Industri Automotive and Allied Products di BEI. Sedangkan tujuan penelitian ini untuk mengetahui dan menganalisis pengaruh rasio keuangan yang diukur dengan ROA, ROE, DER, dan EPS terhadap harga saham pada Industri Automotive and Allied Products di BEI. Populasi dalam penelitian ini adalah Industri Automotive and Allied Products di BEI selama periode 2008-2012. Sampel ditentukan dengan teknik purposive sampling. Adapun sampel dalam penelitian ini ada 17 perusahaan atau seluruh perusahaan yang berada di Industri Automotive and Allied Products di BEI selama periode 2008-2012. Penelitian ini dianalisis dengan menggunakan regresi berganda.

Berdasarkan hasil penelitian diketahui bahwa secara parsial, ROE berpengaruh negatif dan signifikan terhadap harga saham perusahaan di Industri Automotive and Allied Products dan EPS berpengaruh positif signifikan terhadap harga saham perusahaan di Industri Automotive and Allied Products. Sedangkan DER tidak berpengaruh signifikan terhadap harga saham di Industri Automotive and Allied Products. Hasil uji secara simultan menunjukkan terdapat pengaruh antara variabel bebas yang meliputi ROE, DER dan EPS secara bersama-sama terhadap harga saham perusahaan di Industri Automotive and Allied Products.

Kata Kunci : ROA (Return On Asset), ROE (Return On Equity), Earning Per Share (EPS), Debt to Equity Ratio (DER)

**THE EFFECT FINANCIAL RATIO ANALYSIS TO STOCK PRICES IN
THE AUTOMOTIVE INDUSTRY AND ALLIED PRODUCTS IN BEI
PERIOD 2008-2012**

CHOIRUL FADLI

*Program Studi Manajemen - S1, Fakultas Ekonomi & Bisnis,
Universitas Dian Nuswantoro Semarang
URL : <http://dinus.ac.id/>
Email : 211201001947@mhs.dinus.ac.id*

ABSTRACT

Abstraksi.

The problems in this research is how does influence the company's financial ratios as measured by ROA (Return On Assets), ROE (Return On Equity), DER (Debt to Equity Ratio) and EPS (Earning Per Share) to the stock price on the Automotive Industry and Allied Products in BEI. While the purpose of this study to determine and analyze the effect of financial ratios, as measured by ROA, ROE, DER and EPS on stock prices in the Automotive Industry and Allied Products in IDX. The population in this study is the Automotive Industry and Allied Products in BEI during the period 2008-2012. Samples was determined by purposive sampling technique. The sample in this study there are 17 companies or entire companies that are in the Automotive Industry and Allied Products in BEI during the period 2008-2012. This research was analyzed using multiple regression.

This research found the empirical results that partially, ROE influences negatively significant to the stock price in the Automotive Industry and Allied Products and EPS influences positively significant to the stock price of companies in the Automotive Industry and Allied Products. While the result of partial test for DER, showed that partially not influence significantly to the stock price in the Automotive Industry and Allied Products. The result for the simultaneous test showed that there is influence between ROE, EPS, and DER to the stock price in the Automotive Industry and Allied Products in the Indonesia Stock exchange.

Keyword : ROA (Return On Asset), ROE (Return On Equity), Earning Per Share (EPS), Debt to Equity Ratio (DER)