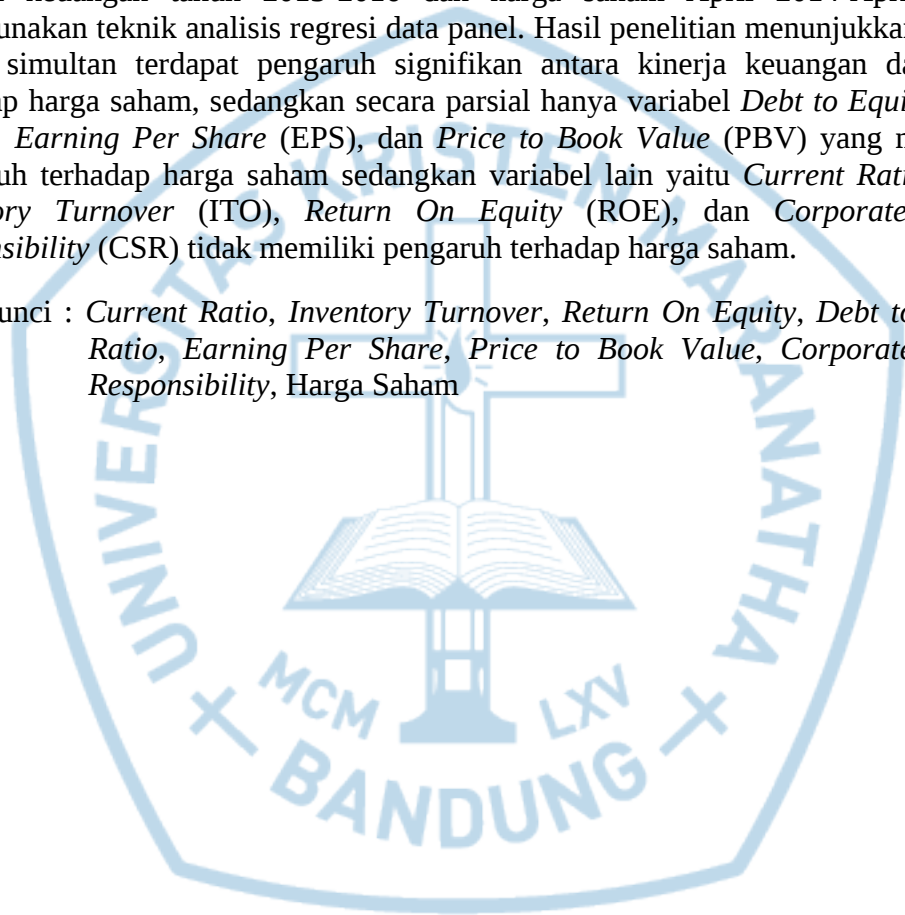


ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh *Current Ratio* (CR), *Inventory Turnover* (ITO), *Return On Equity* (ROE), *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), *Price to Book Value* (PBV), dan *Corporate Social Responsibility* (CSR) terhadap harga saham. Objek penelitian adalah perusahaan sektor infrastruktur, utilitas dan transportasi di Bursa Efek Indonesia. Data analisis yang digunakan adalah laporan keuangan tahun 2013-2016 dan harga saham April 2014-April 2017, menggunakan teknik analisis regresi data panel. Hasil penelitian menunjukkan bahwa secara simultan terdapat pengaruh signifikan antara kinerja keuangan dan CSR terhadap harga saham, sedangkan secara parsial hanya variabel *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS), dan *Price to Book Value* (PBV) yang memiliki pengaruh terhadap harga saham sedangkan variabel lain yaitu *Current Ratio* (CR), *Inventory Turnover* (ITO), *Return On Equity* (ROE), dan *Corporate Social Responsibility* (CSR) tidak memiliki pengaruh terhadap harga saham.

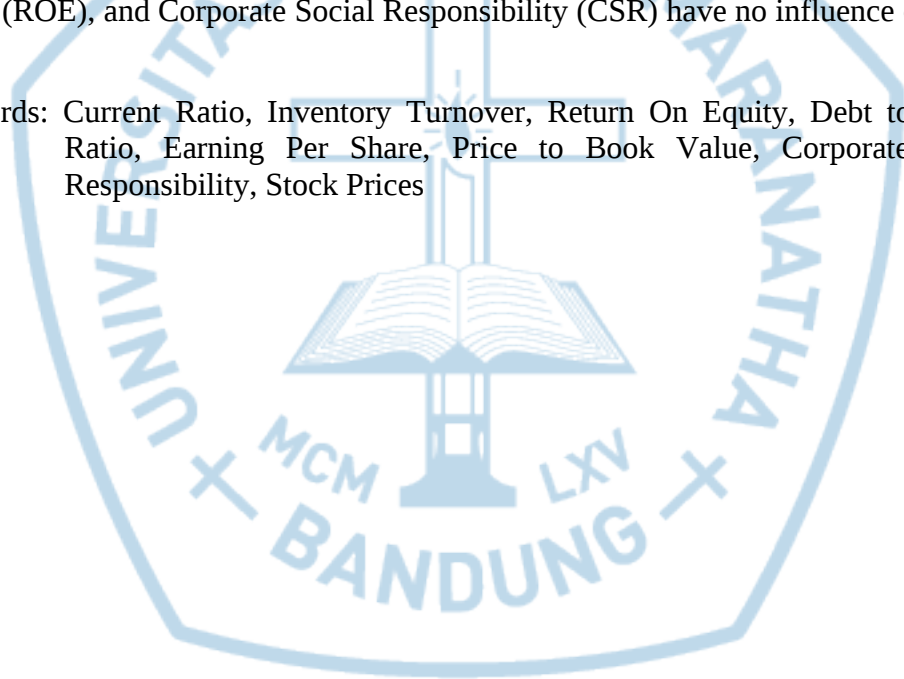
Kata kunci : *Current Ratio*, *Inventory Turnover*, *Return On Equity*, *Debt to Equity Ratio*, *Earning Per Share*, *Price to Book Value*, *Corporate Social Responsibility*, Harga Saham



ABSTRACT

This main aims of this study is to analyze the effect of Current Ratio (CR), Inventory Turnover (ITO), Return On Equity (ROE), Debt to Equity Ratio (DER), Earning Per Share (EPS), Price to Book Value (PBV) Corporate Social Responsibility (CSR) on stock prices. The research objects are infrastructure, utility and transportation sector companies in Indonesia Stock Exchange. The data analysis used are the financial statements from those companies from 2013 to 2016 and stock prices from IDX April 2014 to April 2017, using panel data regression analysis techniques. The results from the analysis that simultaneously showed are; Financial performance and CSR have significant influence on stock prices, Debt to Equity Ratio (DER), Earning Per Share (EPS), and Price to Book Value (PBV) have partially influence on stock prices, while the other variables such as Current Ratio (CR), Inventory Turnover (ITO), Return On Equity (ROE), and Corporate Social Responsibility (CSR) have no influence on stock prices.

Keywords: Current Ratio, Inventory Turnover, Return On Equity, Debt to Equity Ratio, Earning Per Share, Price to Book Value, Corporate Social Responsibility, Stock Prices



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