

PENGARUH CASH DIVIDEND COVERAGE, OPERATING CASHFLOW PER SHARE, RETURN ON EQUITY, TOTAL ASSET TURNOVER, DAN EARNING PER SHARE TERHADAP HARGA SAHAM PADA PERUSAHAAN MANUFAKTUR YANG TERDAFTAR DI BEI

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ABSTRAK

Penelitian ini dilakukan untuk mengetahui Pengaruh Cash Dividend Coverage, Operating Cashflow Per Share, Return On Equity, Total Asset Turnover, Earning Per Share Terhadap Harga Saham Pada Perusahaan Manufaktur yang Terdaftar di BEI.

Populasi dalam penelitian ini berjumlah 144 perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia selama periode 2009 sampai 2010 dan yang menjadi sampel berjumlah 37 perusahaan. Penelitian ini menggunakan metode purposive sampling method. Penelitian ini menggunakan analisis regresi linier berganda untuk pengujian statistiknya dengan melakukan uji asumsi klasik terlebih dahulu.

Hasil penelitian ini menunjukkan bahwa secara parsial, CDC, OCPS, TATO, dan EPS berpengaruh signifikan terhadap harga saham. Pengujian simultan menunjukkan CDC, OCPS, ROE, TATO, dan EPS berpengaruh signifikan terhadap harga saham.

Kata kunci : *Cash Dividend Coverage, Operating Cashflow Per Share, Return On Equity, Total Asset Turnover, Earning Per Share*, harga Saham

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ABSTRACT

The research is conducted to know the influence of Cash Dividend Coverage, Operating Cashflow Per Share, Return On Equity, Total Asset Turnover, and Earning Per Share to stock price at manufacturing company enlisted in BEI.

Population of this research consist of 144 manufacturing corporates listed in Indonesia Capital Market during the period Of 2009 until 2010 and the sampel consists of 37 corporates. This research uses purposive sampling method . the statistic method being used is multiple linear regression with the model being tasted previously in classic assumptions.

The result indicates that partially CDC, OCPS, TATO, and EPS influences the stock price significantly. The simultaneously test of CDC, OCPS, ROE, TATO and EPS give significant influence of stock price.

Key word : Cash Dividend Coverage, Operating Cashflow Per Share, Return On Equity, Total Asset Turnover, Earning Per Share, Stock Price