

## ABSTRACT

*This study aimed to get empirical evidence of the influence of Current Ratio, Debt to Equity Ratio, Inventory Turn Over and Z-score to stock price. The study populations are 12 food and beverage companies listed in Indonesia Stock Exchange in the period 2010-2015. The sample selection using purposive sampling method with several criteria and obtained sample of 7 companies. This study used causal method and analyzed using multiple linear regression analysis.*

*The results of the study showed that partially current ratio and debt to equity ratio does positive affect to the stock price. While inventory turn over and z-score does not affect to the stock price. The result indicate that current ratio, debt to equity ratio, inventory turn over and z-score have significant simultaneously effect stock price on the food and beverage companies listed in the Indonesia Stock Exchange in the period 2010-2015.*

*Keywords: Current ratio, Debt to Equity Ratio, Inventory Turn Over, Z-score and stock price*



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Penelitian ini bertujuan untuk mengetahui bukti empiris mengenai pengaruh *Current Ratio*, *Debt to Equity Ratio*, *Inventory Turn Over* dan *Z-Score* terhadap harga saham. Populasi pada penelitian ini berjumlah 12 perusahaan makanan dan minuman yang terdaftar di bursa Efek Indonesia periode 2010-2015. Pemilihan sampel menggunakan metode purposive sampling dengan beberapa kriteria dan mendapatkan 7 perusahaan sampel. Penelitian ini menggunakan metode Kausal dan Analisis regresi linear berganda.

Hasil penelitian menunjukkan bahwa *Current Ratio* dan *Debt to Equity Ratio* secara parsial berpengaruh positif terhadap harga saham. sedangkan *Inventory Turn Over* dan *Z-Score* tidak berpengaruh terhadap harga saham. Hasil penelitian secara simultan menunjukkan bahwa *Current Ratio*, *Debt to Equity Ratio*, *Inventory Turn Over* dan *Z-Score* berpengaruh terhadap harga saham pada perusahaan makanan dan minuman yang terdaftar di Bursa Efek Indonesia periode 2010-2015.

Kata kunci : *Current ratio*, *Debt to Equity Ratio*, *Inventory Turn Over*, *Z-score* dan Harga Saham

