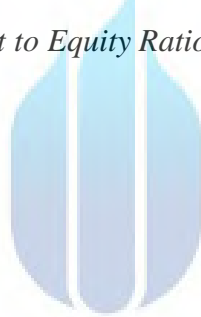


ABSTRACT

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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ABSTRAK

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

