

## **ABSTRACT**

*This research was conducted to examine the effects of Cash Ratio (CR), Debt to Assets Ratio (DAR), Return On Investment (ROI) and Total Assets Turnover (TATO) on stock price. The object for this research is Food and Beverages Companies listed on The Indonesia Stock Exchange in the period 2012-2017. This research was conducted using quantitative method. The method of hypothesis coefficient of determination, using statistical t-test, and multiple linear regression. This research use Cash Ratio (X1), Debt to Assets Ratio (X2), Return On Investment (X3), and Total Assets Turnover (X3) as independent variable and stock price as dependent variable. The results of this research are partially Cash Ratio (CR) and Total Assets Turnover (TATO) have a significantly negative effect on stock price, Debt to Assets Ratio (DAR) and Return On Investment (ROI) have a significantly positive effect on stock price.*

**Keyword:** *Cash Ratio (CR), Debt to Assets Ratio (DAR), Return On Investment (ROI), Total Assets Turnover (TATO) and stock price.*



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## ABSTRAK

Penelitian ini dilakukan untuk mengetahui *Cash Ratio* (CR), *Debt to Assets Ratio* (DAR), *Return On Investment* (ROI) dan *Total Assets Turnover* (TATO) terhadap Harga Saham. Objek penelitian ini adalah perusahaan makanan dan minuman yang terdaftar di BEI pada periode 2012-2017. Penelitian ini menggunakan metode kuantitatif dengan total sampel penelitian 7 perusahaan yang ditentukan melalui metode *purposive sampling*. Metode pengujian hipotesis menggunakan koefisien determinasi  $R^2$ , uji t-statistik, dan model regresi data panel. Variabel yang digunakan dalam penelitian ini adalah *Cash Ratio* (CR), *Debt to Assets Ratio* (DAR), *Return On Investment* (ROI) dan *Total Assets Turnover* (TATO) sebagai variabel independen dan Harga Saham sebagai variabel dependen. Hasil penelitian ini adalah *Cash Ratio* (CR) dan *Total Assets Turnover* (TATO) berpengaruh negatif signifikan terhadap Harga Saham, sementara *Debt to Assets Ratio* (DAR) dan *Return On Investment* (ROI) berpengaruh positif signifikan terhadap Harga Saham.

**Kata Kunci:** *Cash Ratio* (CR), *Debt to Assets Ratio* (DAR), *Return On Investment* (ROI), *Total Assets Turnover* (TATO) dan Harga Saham.



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