

**Analisis pengaruh rasio likuiditas, rasio solvabilitas, rasio perputaran, rasio profitabilitas, dan rasio nilai pasar terhadap indeks harga saham individu saham-saham kelompok LQ45 = The impact of liquidity ratios solvability ratios turnover ratios profitability ratios and the ratios of market value to stock price index individual shares of LQ45 group / Cinandhi Nurmega**

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#### Abstrak

Penelitian ini bertujuan untuk mengetahui pengaruh dari komponen rasio keuangan terhadap indeks harga saham individu. Variabel yang digunakan dalam penelitian ini adalah Indeks Harga Saham Individu, Return On Asset, Return On Equity, Net Profit Margin, Debt To Equity Ratio, Total Asset Turnover, Current Ratio, Price to Book Value, dan Earning Per Share. Sampel pada penelitian ini adalah perusahaan-perusahaan yang diperoleh dari populasi data perusahaan yang sahamnya termasuk dalam saham-saham LQ45 yang terdaftar (listing) dalam Bursa Efek Indonesia (BEI) periode Februari sampai dengan Juli 2013. Pendekatan model penelitian ini menggunakan pendekatan efek tetap. Berdasarkan hasil regresi data panel dengan pendekatan efek tetap, hanya ada empat variabel yang memiliki nilai yang tetap signifikan ketika diuji pengaruhnya terhadap indeks harga saham individu dengan berdasarkan pada empat model penelitian, antara lain: Return On Asset, Net Profit Margin, Price to Book Value, dan Earning Per Share

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This study aims to determine the effect of the components of financial ratios to individual stock price index. The variables used in this study were Individual Stock Price Index, Return on Assets, Return on Equity, Net Profit Margin, Debt To Equity Ratio, Total Asset Turnover, Current Ratio, Price to Book Value, and Earning Per Share. The sample in this study is that corporations obtained from the data population of companies whose shares are included in the 45 blue chip stocks listed ( listing ) in Indonesia Stock Exchange ( IDX ) the period February to July 2013. This research model using fixed effects approach. Based on the results of a panel data regression with fixed effects approach, there are only four variables that have values that remained significant when tested their effects on the individual stock price index is based on four models of research, such as: Return on Asset, Net Profit Margin, Price to Book Value, and Earning Per Share.