

ABSTRAK

Penelitian ini dilakukan untuk menguji pengaruh dari mva, eva, likuiditas, dan rasio pasar terhadap harga saham pada perusahaan sektor industri barang konsumsi yang terdaftar di bursa efek indonesia. Populasi penelitian mencakup seluruh perusahaan sektor industri barang konsumsi di bursa efek indonesia. Sampel penelitiannya menggunakan metode purposive sampling dan diperoleh 45 perusahaan yang dijadikan sampel. Penelitian ini menggunakan data selama tahun 2017 - 2019 yang didapat dari website bursa efek indonesia dan menggunakan bantuan eviews 10. Hasil penelitian menunjukkan bahwa secara parsial mva memiliki pengaruh positif terhadap harga saham, eva dan current ratio tidak berpengaruh terhadap harga saham, serta eps mempunyai pengaruh negatif terhadap harga saham. Secara simultan variabel mva, eva, current ratio, dan eps memiliki pengaruh positif terhadap harga saham perusahaan sektor industri barang konsumsi di bursa efek indonesia periode 2017 - 2019.

Kata Kunci : mva, eva, likuiditas, rasio pasar, harga saham

ABSTRACT

The research examine the effect of MVA, EVA, Liquidity, and Market Ratios on companies in the consumer goods industry sector listed on indonesia stock exchange. The research population includes all consumer goods industry companies in indonesia stock exchange. The research sample used purposive sampling method and obtained 45 companies that were sampled. This study used data during 2017 - 2019 obtained from indonesia stock exchange website and using eviews 10. The results showed that partially the MVA had a positive effect on the share price, eva and current ratio had no effect on the share price, and eps had a negative effect on the share price. Simultaneously, mva, eva, current ratio, and eps variables have a positive effect on the share price of consumer goods industry companies in indonesia stock exchange for the period 2017 - 2019.

Keywords : mva, eva, liquidity, market ratio, stock price