ABSTRACT

This research aimes to analyze the effect of the financial performance variables to stock prices of the consumtion industry companies that listed in Indonesia Stock Exchange since 2010 up to 2012.

The design of this research is associative causal research. Data that used are financial statements from each companies that published through the website www.idx.co.id, and a list of stock prices obtained from Yahoo Finance. Sampling method that used is purposive sampling. The dependent variable used is the stock price, while the independent variables used are CR, DER, EPS, and TATO. This research uses multiple linear regression analysis for statistical analysis and regression models that have been tested previously in the classical assumption.

The results indicates that partially, only EPS that give a significant influence to stock prices. Simultaneous testing showed that all the independent variables have a significant effect to stock prices.

Keyword: CR, DER, EPS, TATO, Share Price