

ABSTRACT

The purpose of this study was to analyze the effect of Current Ratio (CR), Total Assets Turnover (TATO), Return on Equity (ROE), Debt to Equity Ratio (DER) and Price Earning Ratio (PER) on stock price.

*The sample in this research is the company on Property and Real Estate sector that listed in Indonesia Stock Exchange (IDX) since 2011 until 2014. This research use purposive sampling with the following criteria: (1) Property and Real Estate company that listed on Stock Exchange Indonesia (IDX) since 2011 until 2014, (2) the company recorded continuously (never delisting) throughout the period, (3) the company has never suspended by Indonesia Stock Exchange (IDX), (4) the company with Price Earning ratio (PER) minus (-) are excluded from the sample, (5) the company has the financial statements and stock price data that is complete. There are 26 companies that match the criteria. The analysis method of this research are Descriptive Statistics, Classical Assumption Test with multiple regression as analysis techniques and test statistics *t* for testing the hypothesis.*

*The results of this study indicate that Current Ratio (CR), Total Assets Turnover (TATO), Return on Equity (ROE), Debt to Equity Ratio (DER) and Price Earning Ratio (PER) simultaneously affect stock price. Partially, Current Ratio (CR) had significant negative effect on stock price, Total Assets Turnover (TATO) had negative and not significantly affect stock price, Return on Equity (ROE) had positive significant effect on stock price, Debt to Equity Ratio (DER) had negative significant effect on stock price and Price Earning Ratio (PER) had positive and not significantly affect stock price. Statistics test *t* showed that the Return on Equity (ROE) is a variable that has the most impact on stock price.*

Keywords: Financial Ratio, Current Ratio (CR), Total Assets Turnover (TATO), Return on Equity (ROE), Debt to Equity Ratio (DER) and Price Earning Ratio (PER), stock price