

M Jurnal ilmiah Manajemen Bisnis

Merupakan Pengembangan dari : Jurnal Manajemen Krida Wacana

PENGARUH INDIKATOR KEUANGAN TERHADAP HARGA SAHAM

Farah Margaretha Dan Isni
Fakultas Ekonomi Universitas Trisakti

Diterima 15 Januari 2007, Disetujui 31 Januari 2007

Abstract :

The objectives of this research is to know how well some financial indicators influence work on the stability of stock price at LQ45. This research was held in Jakarta Stock Exchange, that this sample of the registered companies in LQ45 has been selected amount 7 companies and observed for 4 years (from 2000 until 2004). Some used financial indicators are earning per share (EPS), dividend per share and cash flow per share. This method of analysis data is the multiple regression data. Basically, this analysis has been based on test of normality, to test the variance's influence in this research, this analysis has used F test and T test as ANOVA as a tool analysis. The result of this research shows that EPS and cash flow has influenced the stability of the stock price significantly. Te interesting result is the dividend per share has influenced the stability of the stock price insignificantly. We can look over the result of F test and T test as a supplementary of the conclusion.

Keywords : Earning per Share, Dividend per Share, Cash flow per Share, Stock Price.