

ABSTRACT

The plastic and packaging sub sector has a very important role, because the materials that produced cannot be divided from our daily life and the materials are used for other industries such as the pharmaceutical, cosmetics, food, beverage and other industries. Increased sales and net profit are factors to improve company performance from 2012-2016 that fluctuation happens and increased, further in 2012 and 2015 more plastic and packaging sub sector companies are experienced declining. The impact of this decline in performance is the decreasing of stock prices, but in some companies the decline in performance does not match with the stock price.

This study aims to look at the variables of Current Ratio, Debt to Asset Ratio, Debt to Equity Ratio, Return On Asset, and Price Earning Ratio on stock prices in the plastic and packaging sub-sector in 2012-2016.

The method of data collection is done through secondary data where the data is obtained from the official website of the Indonesia Stock Exchange (IDX), namely idx.co.id. The number of samples used was 10 companies using the purposive sampling method. Data was analyzed using panel data regression with a significance level of 5%.

Based on the results of data processing, this study shows that partially Current Ratio, Debt to Asset Ratio, Debt to Equity Ratio, and Return On Asset don't have a significant effect on stock prices, while Price Earning Ratio has a significant influence on stock prices. Simultaneously Current Ratio, Debt to Asset Ratio, Debt to Equity Ratio, Return On Asset, and Price Earning Ratio have a significant influence on stock prices.

Based on the results of this study, it is expected that the company will improve its performance so the company's fundamentals are maintained, and for investors or candidate investors before making an investment, it is expected to analyze the financial statements first using existing ratios.

Keywords: Current Ratio; Debt to Asset Ratio; Debt to Equity Ratio; Return On Asset; Price Earning Ratio; Stock Price