

PENGARUH *RETURN ON ASSETS* (ROA), *DEBT TO EQUITY RATIO* (DER), *CURRENT RATIO* (CR), DAN *EARNING PER SHARE* (EPS) TERHADAP HARGA SAHAM
(Studi Pada Perusahaan Sektor Industri Dasar dan Kimia yang Terdaftar di Bursa Efek Indonesia Pada Tahun 2016-2018)

RINGKASAN

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Penelitian ini bertujuan untuk mengetahui hubungan pengaruh *return on assets* (ROA), *debt to equity ratio* (DER), *current ratio* (CR), dan *earning per share* (EPS) terhadap harga saham (studi pada perusahaan sektor industri dasar dan kimia yang terdaftar di bursa efek indonesia pada tahun 2016-2018). Faktor-faktor yang diuji dalam penelitian ini adalah *return on assets* (ROA), *debt to equity ratio* (DER), *current ratio* (CR), dan *earning per share* (EPS) sebagai variabel independen. Sedangkan harga saham sebagai variabel dependen. Metode penelitian yang digunakan dalam penelitian ini adalah metode penelitian eksplanatori, dan analisis data yang digunakan adalah analisis regresi data panel. Populasi di dalam penelitian ini adalah 47 perusahaan sektor industri dasar dan kimia. Teknik pengumpulan data yang digunakan dalam penelitian ini yaitu menggunakan laporan keuangan dengan jumlah observasi sebanyak 141 pada tahun 2016-2018. Hasil penelitian secara parsial menunjukkan bahwa variabel *return on assets* (ROA) berpengaruh terhadap harga saham, *debt to equity ratio* (DER), *current ratio* (CR), *earning per share* (EPS) tidak berpengaruh terhadap harga saham. Sementara hasil penelitian secara simultan menunjukkan bahwa variabel variabel *return on assets* (ROA), *debt to equity ratio* (DER), *current ratio* (CR), dan *earning per share* (EPS) berpengaruh terhadap harga saham. Besarnya pengaruh variabel *return on assets* (ROA), *debt to equity ratio* (DER), *current ratio* (CR), dan *earning per share* (EPS) dalam memberikan kontribusi terhadap harga saham adalah sebesar 97,36%, sedangkan sisanya adalah sebesar 2,64% dijelaskan oleh variabel-variabel lain di luar model penelitian.

Kata Kunci : *Current Ratio* (CR), *Debt to Equity Ratio* (DER), , *Earning per Share* (EPS), Harga Saham, *Return on Assets* (ROA)

THE INFLUENCE OF RETURN ON ASSETS (ROA), DEBT TO EQUITY RATIO (DER), CURRENT RATIO (CR), AND EARNING PER SHARE (EPS) TOWARD STOCK PRICE

(Study of Basic and Chemical Industrial Sector Companies Listed on the Indonesia Stock Exchange in 2016-2018)

SUMMARY

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This study aims to determine the relationship of the influence of return on assets (ROA), debt to equity ratio (DER), current ratio (CR), and earnings per share (EPS) on stock prices (study of basic and chemical industrial sector companies listed in Indonesian Stock Exchange in 2016-2018). The factors tested in this study are return on assets (ROA), debt to equity ratio (DER), current ratio (CR), and earnings per share (EPS) as independent variables. While the stock price is a dependent variable. The research method used in this research is explanatory, and the data analysis used is panel data regression analysis. The population in this study were 47 companies in the basic industrial and chemical sectors. Data collection techniques used in this study are using financial statements with 141 observations in 2016-2018. The results of the research partially showed that the variable return on assets (ROA) influence to stock prices, debt to equity ratio (DER), current ratio (CR), earnings per share (EPS) did not influence to stock prices. While the results of the study simultaneously show that the variable return on assets (ROA), debt to equity ratio (DER), current ratio (CR), and earnings per share (EPS) influence to stock price. The magnitude of the influence of the variable return on assets (ROA), debt to equity ratio (DER), current ratio (CR), and earnings per share (EPS) in contributing to the stock price is 97.36%, while the rest is 2, 64% is explained by other variables outside the research model.

Keywords: *Current Ratio (CR), Debt to Equity Ratio (DER), Earning per Share (EPS), Return on Assets (ROA), Stock Price*