Pengaruh Rasio Likuiditas, Rasio Leverage, Rasio Profitabilitas dan Rasio Pasar Terhadap Harga Saham
(Studi Pada Perusahaan Sektor *Property*, *Real Estate*, Dan *Building Construction*

Yang Terdaftar di Bursa Efek Indonesia Periode 2016-2018)

ABSTRAK

Penelitian ini bertujuan untuk mengetahui bagaimana pengaruh *current ratio, quick ratio, debt to equity ratio, debt to asset ratio, return on equity, return on asset,* dan *price book value* berpengaruh terhadap harga saham pada perusahaan sektor *property, real estate,* dan *building construction* yang terdaftar di Bursa Efek Indonesia periode 2016-2018. Faktor-faktor yang diuji dalam penelitian ini adalah *current ratio, quick ratio, debt to equity ratio, debt to asset ratio, return on equity, return on asset,* dan *price book value* sebagai variabel independen, sedangkan harga saham sebagai variabel dependen. Metode penelitian yang digunakan dalam penelitian ini adalah metode deskriptif dan verifikatif. Populasi dalam penelitian ini adalah perusahaan sektor *property, real estate* dan *building construction* yang terdaftar di Bursa Efek Indonesia periode 2016-2018 yang berjumlah 64 perusahaan. Teknik penentuan sampel yang digunakan dalam penelitian ini adalah *non probability sampling* dengan metode *purposive sampling,* sehingga jumlah sampel sebanyak 48 perusahaan. Analisis data yang digunakan dalam penelitian ini adalah analisis regresi data panel pada taraf signifikansi sebesar 5%. Program yang digunakan dalam menganalisis data menggunakan *Eviews 9.* Hasil penelitian secara parsial dan simultan menunjukan bahwa *current ratio, quick ratio, debt to equity ratio, debt to asset ratio, return on equity, return on asset,* dan *price book value* berpengaruh terhadap harga saham. Selain itu hasil penelitian juga menunjukan bahwa besarnya pengaruh *current ratio, quick ratio, debt to equity ratio, debt to asset ratio, return on equity, return on asset,* dan *price book value* dalam memberikan kontribusi pengaruh terhadap harga saham sebesar 72,4%.

Kata Kunci : *Current Ratio, Quick Ratio, Debt To Equity Ratio, Debt To Asset Ratio, Return On Equity, Return On Asset, Price Book Value* dan Harga Saham.

The Influence of Liquidity Ratios, Leverage Ratios, Profitability Ratios, and Market Ratios to Share Prices

(Study of Property, Real Estate, and Building Construction Sector Companies Listed on the Indonesia Stock Exchange for the Period of 2016-2018)

ABSTRACT

This study aims to determine how the influence of the current ratio, quick ratio, debt to equity ratio, debt to asset ratio, return on equity, return on assets and price book value affect stock prices in property, real estate and building construction companies listed on the Stock Exchange Indonesia for the period of 2016-2018. The factors tested in this study are the current ratio, quick ratio, debt to equity ratio, debt to asset ratio, return on equity, return on assets and price book value as independent variables, while stock prices as the dependent variable. The research method used in this research is descriptive and verification methods. The population in this study are real estate, property and building construction companies listed on the Indonesia Stock Exchange for the period of 2016- 2018, totaling 64 companies. The sampling technique used in this study was non- probability sampling with a purposive sampling method, so the total sample was 48 companies. Analysis of the data used in this study is a panel data regression analysis at a significance level of 5%. The program used in analyzing data uses Eviews 9. The results of partial and simultaneous research show that the current ratio, quick ratio, debt to equity ratio, debt to asset ratio, return on equity, return on assets and price book value affect the stock price. In addition, the results of the study also showed that the magnitude of the effect of the current ratio, quick ratio, debt to equity ratio, debt to asset ratio, return on equity, return on assets and price book value in contributing influence to the stock price of 72.4%.

Keywords: Current Ratio, Quick Ratio, Debt To Equity Ratio, Debt To Asset Ratio, Return On Equity, Return On Asset,Price Book Value and Stock Prices.