ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh *debt to equity ratio, current ratio, return on assets* dan *return on equity* terhadap harga saham. Sampel peneltian ini adalah perusahaan *property* dan *real estate* yang terdaftar di BEI periode 2016-2018 dengan jumlah 48 perusahaan dengan menggunakan metode *purposive sampling*. Metode analisis data menggunakan regresi linier berganda dengan program SPSS.

Hasil penelitian secara parsial membuktikan bahwa *return on assets* dan *firm size* berpengaruh positif dan signifikan, *current ratio* berpengaruh negative dan signifikan, sedangkan *debt to equity ratio* tidak berpengaruh terhadap harga saham. Secara simultan membuktikan bahwa *debt to equity ratio, current ratio, return on assets* dan *firm size* berpengaruh signifikan terhadap harga saham. Nilai Adjusted R Square menunjukkan bahwa harga saham dipengaruhi oleh *debt to equity ratio, current ratio, return on assets,* dan *firm size,* sedangkan sisanya dipengaruhi oleh variable lain diluar penelitian ini.

Kata Kunci : Debt to Equity Ratio, Current Ratio, Return On Assets, dan Firm Size.

ABSTRACT

This study aims to examine the effect of debt to equity ratio, current ratio, return on assets and return on equity on stock prices. The sample of this research is property and real estate companies listed on the Indonesia Stock Exchange for the period of 2016-2018 with a total of 48 companies using purposive sampling method. The method of data analysis uses multiple linear regression with the SPSS program.

The research results partially prove that the return on assets and firm size has a positive and significant effect, the current ratio has a negative and significant effect, while the debt to equity ratio have no effect on stock prices. Simultaneously prove that debt to equity ratio, current ratio, return on assets and firm size have a significant effect on stock prices. Adjusted R Square value indicates that the stock price is influenced by debt to equity ratio, current ratio, return on assets, and firm size, while the rest is influenced by other variables outside this study.

Keywords: Debt to Equity Ratio, Current Ratio, Return On Assets, and Firm Size.