

ABSTRAK

Industri telekomunikasi merupakan salah satu jenis industri yang mempunyai pengaruh besar terhadap kelancaran kegiatan ekonomi terutama di Indonesia. Telekomunikasi sangat penting bagi semua kalangan masyarakat, karena telekomunikasi dapat memudahkan kita dalam mengakses segala kebutuhan. Harga saham suatu perusahaan telekomunikasi dapat mencerminkan kekayaan dari perusahaan tersebut. Tujuan penelitian ini yaitu untuk mengetahui pengaruh *Current Ratio* (CR), *Debt Equity Ratio* (DER) dan *Return On Equity* (ROE) terhadap harga saham.

Penelitian ini dilakukan selama periode 2008–2016 dengan sampel sebanyak 4 perusahaan telekomunikasi yang terdaftar di BEI. Metode analisis data yang digunakan adalah Analisis Data Panel. Pengujian model regresi dilakukan dengan uji statistik yaitu Koefisien Determinasi dan Pengujian Model F serta Pengujian Koefisien Regresi Data Panel (uji t).

Berdasarkan penelitian yang dilakukan memperoleh hasil yaitu, pada uji koefisien determinasi menunjukkan bahwa ketiga variabel dapat menjelaskan pergerakan harga saham perusahaan telekomunikasi, berdasarkan uji statistik F menunjukkan bahwa *Current Ratio*, *Debt Equity Ratio* dan *Return On Equity* secara simultan berpengaruh signifikan terhadap Harga Saham. Sementara berdasarkan hasil uji t menunjukkan bahwa variabel *Current Ratio* berpengaruh signifikan terhadap Harga Saham, Sementara variabel *Debt Equity Ratio* dan *Return On Equity* tidak berpengaruh signifikan terhadap Harga Saham.

Kata Kunci: *Current Ratio* (CR), *Debt Equity Ratio* (DER) dan *Return On Equity* (ROE) dan Harga Saham

ABSTRACT

The telecommunication industry is one type of industry that has a major influence on the smoothness of economic activities, especially in Indonesia. Telecommunication is very important for all people, because telecommunications can facilitate us in accessing all the needs. The share price of a telecommunication company may reflect the richness of the telecommunication company. The purpose of this study is to investigate the influence of Current Ratio (CR) , Debt Equity Ratio (DER) and Return On Equity (ROE) on stock price.

This research was conducted during the period 2008-2016 with a sample of 4 telecommunication companies listed on the Stock Exchange. Data analysis method used is the Panel Data Analysis. Regression model testing conducted by a statistical test is the coefficient of determination and F Model Testing and Testing Panel Data Regression Coefficients (t test).

Based on research conducted obtain the result that, on the coefficient determination test shows that three variables can explain the movement of share prices of telecommunication company, based on the F statistical test showed that the Current Ratio , Debt Equity Ratio dan Return On Equity simultaneously significant effect on stock price. While based on t test results showed that the variables Current Ratio have significant effect on stock price, while the variable Debt Equity Ratio and Return On Equity has no significant effect on stock price

Keywords: Current Ratio (CR), Debt Equity Ratio (DER) dan Return On Equity (ROE and Stock Price

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