

ABSTRACT

This study was conducted to determine the effect of profitability ratios, liquidity and solvency of the company against stock prices. The financial ratios studied are *Return On Equity* (ROE), *Debt Equity Ratio* (DER), *Earning Per Share* (EPS) and *Current Ratio* (CR) against Stock Price.

The object of this research is the service industry sector companies Property, Real Estate and Building Construction listed on the Indonesia Stock Exchange. This research was conducted using 27 company samples from 59 companies listed on BEI, because some companies do not have complete data for the period used. The method used is *purposive sampling* is a method of sampling based on certain criteria. The variables were tested using multiple regression. Data analysis technique using F test and t test in testing hypothesis.

The results of this study indicate that the *debt equity ratio* (DER) and *earnings per share* (EPS) have a significant effect on stock prices, while *return on equity* (ROE) and *current ratio* (CR) have no significant effect on stock prices. Simultaneously, ROE, DER, EPS and CR have a significant effect on stock prices.

Keywords : **Return On Equity (ROE), Debt Equity Ratio (DER), Earning Per Share (EPS), Current Ratio (CR) and Stock Price.**

ABSTRAK

Penelitian ini dilakukan untuk mengetahui pengaruh rasio profitabilitas, likuiditas dan solvabilitas perusahaan terhadap harga saham. Rasio-rasio keuangan yang diteliti yaitu *Return On Equity* (ROE), *Debt Equity Ratio* (DER), *Earning Per Share* (EPS) dan *Current Ratio* (CR) terhadap Harga Saham.

Objek penelitian ini ialah perusahaan industri jasa sektor Property, Real Estate dan Konstruksi Bangunan yang terdaftar di Bursa Efek Indonesia. Penelitian ini dilakukan menggunakan 27 sampel perusahaan dari 59 perusahaan yang terdaftar di BEI, karena beberapa perusahaan tidak memiliki data yang lengkap untuk periode yang digunakan. Metode sampling digunakan adalah *purposive sampling* yaitu suatu metode pengambilan sampel berdasarkan kriteria-kriteria tertentu. Metode analisis data yang menggunakan regresi berganda.

Hasilnya penelitian ini menunjukkan bahwa variabel *earning per share* (EPS) yang berpengaruh signifikan terhadap harga saham, karena nilai laba per lembar saham semakin besar maka harga sahamnya akan semakin meningkat. Sedangkan *return on equity* (ROE), *debt equity ratio* (DER) dan *current ratio* (CR) tidak terindikasi pengaruhnya terhadap harga saham.

Kata Kunci : *Return On Equity* (ROE), *Debt Equity Ratio* (DER), *Earning Per Share* (EPS), *Current Ratio* (CR) dan Harga Saham.