ABSTRACT

This research was conducted to examine the effect of variable Return On Asset (ROA), Current Ratio (CR), Debt to Equity Ratio, and stock price in the automotive and component companies listed in the indonesia's Stock Exchange 2011-2016 period. The study was conducted with the use of quantitative methods and the total sample is 10 companies were determined through purposive sampling method. Methods of hypothesis testing using the F test, t test, and multiple linier regression. This research uses Return On Asset, Current Ratio, Debt to Equity Ratio as independent variable and stock price as dependent variable.

The result of this research is the Return On Asset (ROA), Current Ratio (CR), and Debt to Equity Ratio (DER) are effect on stock price. Partially Return On Asset (ROA) and Debt to Equity Ratio (DER) are effected significantly on stock price. While Current Ratio (CR) has no significant effect on stock price.

Key Words: Return On Asset, Current Ratio, Debt to Equity Ratio, and Stock Price.

ABSTRAK

Penelitian ini dilakukan untuk menguji pengaruh variabel *Return On Asset* (ROA), *Current Ratio* (CR), dan *Debt to Equity Ratio* (DER) terhadap harga saham pada perusahaan sector otomotif beserta komponennya yang terdaftar di Bursa Efek Indonesia periode 2011-2016. Penelitian ini dilakukan menggunakan metode kuantitatif dengan total sampel penelitian adalah 10 perusahaan yang ditentukan melalui metode purposive sampling. Metode pengujian hipotesis menggunakan uji F, uji t, dan regresi linier berganda. Variabel yang digunakan dalam penelitian ini adalah Return On Asset (X1), Current Ratio (X2), Debt to Equity Ratio (X3) sebagai variabel independen dan harga saham sebagai variabel dependen.

Hasil penelitian ini adalah *Return On Asset* (ROA), *Current Ratio* (CR), *Debt to Equity Ratio* (DER) berpengaruh terhadap harga saham. Secara parsial *Return On Asset* (ROA) dan *Debt to Equity Ratio* berpengaruh signifikan, sedangkan untuk *Current Ratio* berpengaruh tetapi tidak signifikan.

Kata Kunci: *Return On Asset*, *Current Ratio*, *Debt to Equity Ratio*, dan Harga Saham.