

ABSTRAK

Adam Zaid Rimbawan. Pengaruh *Return On Equity* (CR), *Current Ratio* (CR), *Debt to Equity Ratio* (DER), dan *Earning Per Share* (EPS) terhadap Harga Saham (Studi Empiris pada Industri Pertambangan sub Sektor Batubara yang Terdaftar Di Bursa Efek Indonesia Periode 2012-2016) (dibimbing oleh Ibu Sri Handayani, SE, M.AK, MM).

Penelitian ini bertujuan untuk menganalisis pengaruh *Return On Equity* (ROE), *Current Ratio* (CR), *Debt to Equity Ratio* (DER), dan *Earning Per Share* (EPS) terhadap Harga Saham yang Terdaftar pada Bursa Efek Indonesia Periode 2012-2016) baik secara parsial maupun simultan.

Metode yang digunakan adalah *purposive sampling*. Jumlah sampel yang digunakan dalam penelitian ini adalah 90 perusahaan pertambangan sub sektor batubara yang terdaftar di Bursa Efek Indonesia dari total populasi 89. Jenis data adalah data sekunder yang bersumber dari laporan keuangan dan laporan tahunan. Metode analisis data yang digunakan adalah analisis regresi linier berganda.

Hasil pengujian hipotesis menunjukkan bahwa secara simultan *Return On Equity*, *Current Ratio*, *Debt to Equity Ratio* dan *Earning Per Share* berpengaruh signifikan terhadap harga saham. Secara parsial *Return On Equity* berpengaruh terhadap harga saham, sedangkan *Current Ratio*, *Debt to Equity Ratio*, dan *Earning Per Share* tidak memiliki pengaruh terhadap harga saham.

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

ABSTRACT

Adam Zaid Rimbawan. The Effect of Return On Equity (ROE), Current Ratio (CR), Debt to Equity Ratio (DER), and Earning Per Share (EPS) On Stock Price (Empirical Study on Coal Mining Industry sub-sector which are listed in Indonesia Stock Exchange in the Period 2012-2016) (Guided by Mrs. Sri Handayani, SE, M.AK, MM)

This study aimed to analyze the effect of Return On Equity (ROE), Current Ratio (CR), Debt to Equity Ratio (DER), and Earning Per Share (EPS) on stock price (Empirical Study on Coal Mining Industry sub-sector Which are Listed in Indonesia Stock Exchange in the Period 2012-2016) both partially and simultaneously.

The method used is purposive sampling. The samples used in this study is a 90 mining companies registered in the Jakarta Stock Exchange in the Period 2012-2016 on the total population of 89. This type of data is secondary data obtained from the financial statements and annual report. Data analysis method used is multiple linear regression analysis.

Hypothesis testing results showed that simultaneous, Return On Equity (ROE), Current Ratio (CR), Debt to Equity Ratio (DER), and Earning Per Share (EPS) had significant effects on stock price. Partially Return On Equity (ROE) have a significant effect on stock price, while Current Ratio (CR), Debt to Equity Ratio (DER), and Earning Per Share (EPS) have not significant effect on stock price.

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