ABSTRAK

PENGARUH *RETURN ON EQUITY, CURRENT RATIO* DAN *DEBT TO EQUITY RATIO* TERHADAP HARGA SAHAM PADA SEKTOR INDUSTRI BARANG KONSUMSI YANG TERDAFTAR DI BURSA EFEK INDONESIA

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Penelitian ini bertujuan untuk menguji pengaruh *Return On Equity* (ROE), *Current Ratio* (CR) dan *Debt to Equity Ratio* (DER) terhadap harga saham. Populasi dalam penelitian ini adalah perusahaan sektor industri barang konsumsi yang terdaftar di Bursa Efek Indonesia (BEI) tahun 2016-2018. Berdasarkan metode *purposive sampling* jumlah sampel yang diperoleh adalah 56 perusahaan dan setelah dilakukan proses pemilihan sampel diperoleh 35 perusahaan. Sumber data diperoleh dari laporan tahunan perusahaan yang terdaftar di Bursa Efek Indonesia (BEI) pada tahun 2016-2018. Metode analisa data menggunakan analisis regresi linear berganda dengan aplikasi software SPSS 25. Hasil penelitian menunjukan bahwa secara parsial variabel *Retrun On Equity* (ROE) berpengaruh positif signifikan terhadap harga saham dengan nilai signifikansi sebesar 0.000 dan T_{tabel} sebesar 8.785. Sedangkan, secara parsial variabel *Current Ratio* (CR) dan *Debt to Equity Ratio* (DER) berpengaruh negatif signifikan terhadap harga saham dengan nilai signifikansi masing-masing sebesar 0.046 dan 0.017 dengan T_{tabel} masing-masing sebesar -2.027 dan -2.430. Secara simultan variabel *Retrun On Equity* (ROE), *Current Ratio* (CR) dan *Debt to Equity Ratio* (DER) berpengaruh signifikan terhadap harga saham pada sektor industri barang konsumsi.

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

ABSTRACT

THE EFFECT OF RETURN ON EQUITY, CURRENT RATIO AND DEBT TO EQUITY RATIO ON STOCK PRICE IN THE CONSUMER GOODS INDUSTRY SECTOR LISTED IN INDONESIAN STOCK EXCHANGE

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This study aims to examine the effect of Return On Equity (ROE), Current Ratio (CR) and Debt to Equity Ratio (DER) on stock prices. The population in this study is the consumer goods industry sector companies listed on the Indonesia Stock Exchange (IDX) in 2016-2018. Based on the purposive sampling method the number of samples obtained was 56 companies and after the sample selection process was obtained 35 companies. Data sources were obtained from annual reports of companies listed on the Indonesia Stock Exchange (IDX) in 2016-2018. The method of data analysis uses multiple linear regression analysis with SPSS 25 software applications. The results of the study show that partially thevariable Retrun On Equity (ROE)has a significant positive effect on stock prices with a significance value of 0,000 and Ttable of 8,785. Meanwhile, partially thevariables Current Ratio (CR) and Debt to Equity Ratio (DER)have a significant negative effect on stock prices with a significance value of 0.046 and 0.017 with Ttables respectively -2.027 and -2.430. Simultaneously the variable Retrun On Equity (ROE), Current Ratio (CR) and Debt to Equity Ratio (DER) significantly influence stock prices in the consumer goods industry sector.

Keywords: *Return On Equity (ROE), Current Ratio (CR), Debt to Equity Ratio (DER), Stock Price.*