

ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh likuiditas yang diukur dengan *current ratio* serta profitabilitas yang diukur dengan *return on asset*, *return on equity* dan *net profit margin* terhadap harga saham. Populasi dalam penelitian ini adalah perusahaan *food and beverage* yang terdaftar di Bursa Efek Indonesia (BEI) periode 2015 sampai 2018.

Penelitian ini merupakan penelitian korelasional dengan pendekatan kuantitatif. Teknik pengumpulan data dilakukan berdasarkan sumber datanya yaitu data sekunder, sumber data di dapat dari database Galeri Investasi Bursa Efek Indonesia (GIBEI). Metode pengambilan sampel menggunakan metode *purposive sampling*. Jumlah sampel pada penelitian ini sebanyak 40 observasi pada 10 perusahaan dalam kurun waktu 4 tahun. Metode analisis yang digunakan dalam penelitian ini menggunakan analisis regresi linier berganda dengan alat bantu aplikasi SPSS (*Statistical Product and Services Solutions*) versi 23.0.

Hasil dari penelitian ini menunjukkan bahwa *current ratio* tidak berpengaruh terhadap harga saham, *return on asset* berpengaruh positif terhadap harga saham, *return on equity* berpengaruh positif terhadap harga saham dan *net profit margin* berpengaruh positif terhadap harga saham. Secara bersama-sama *current ratio*, *return on asset*, *return on equity* dan *net profit margin* berpengaruh terhadap harga saham.

Kata kunci: *current ratio*, *return on asset*, *return on equity*, *net profit margin*, harga saham.

ABSTRACT

This research aimed to examine the effect of liquidity, which was measured by current ratio, profitability which was measured by return on asset, return on equity, and net profit margins on the stock price. While, the population was Food and Beverage companies which were listed on Indonesia Stock Exchange (IDX) 2015-2018.

The research was correlational-quantitative, Moreover, the data were secondary which taken from database of Indonesia Stock Exchange Investment Gallery. Furthermore, the data collection technique used purposive sampling. Additionally, there were 10 companies as sample within 4 years with 40 observation. In addition, the data analysis technique used multiple linear regression with SPSS (Statistical Product and Services Solutions) 23.0.

The research result concluded current ratio did not affect stock price. On the other hand, return on asset had positive effect on stock price. Likewise, return on equity as well as net profit margin had positive effect on stock price. In brief, current ratio, return on asset, return on equity, and net profit margin collectively affected stock price.

Keywords: current ratio, return on asset, return on equity, net profit margin, stock price.

