

## ABSTRAK

Tujuan penelitian ini adalah untuk menguji pengaruh *Return On Equity* (ROE), *Current Ratio* (CR), *Earning Per Share* (EPS) terhadap harga saham perusahaan otomotif yang terdaftar di Bursa Efek Indonesia.

Jenis penelitian ini adalah penelitian kuantitatif. Populasi dalam penelitian ini adalah perusahaan otomotif yang terdaftar di Bursa Efek Indonesia. Sampel penelitian diperoleh dengan menggunakan metode sampling jenuh, yaitu teknik penentuan sampel apabila semua populasi digunakan sebagai sampel. Berdasarkan metode sampling jenuh terdapat 6 perusahaan yang memenuhi kriteria dari 12 perusahaan otomotif yang terdaftar di Bursa Efek Indonesia selama periode 2012 – 2018. Metode analisis pada penelitian ini menggunakan analisis regresi linier berganda dengan menggunakan alat bantu analisis berupa aplikasi SPSS (*Statistical Product and Service Solutions*) versi 20.

Berdasarkan hasil analisis, penelitian ini menunjukkan bahwa variabel *Return On Equity* (ROE), *Current Ratio* (CR), *Earning Per Share* (CR) berpengaruh positif dan signifikan terhadap harga saham. Hasil uji koefisien determinasi menunjukkan bahwa variabel *Return On Equity* (ROE), *Current Ratio* (CR), *Earning Per Share* (EPS) memberikan kontribusi sebesar 84,2% terhadap harga saham, sedangkan sisanya 15,8% yang dipengaruhi oleh variabel lain diluar model.

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



## ABSTRACT

The research aimed to examine the effect of Return On Equity (ROE), Current Ratio (CR), Earning Per Share (EPS) on Stock Price of automotive companies which were listed on Indonesia Stock Exchange.

The research was quantitative. While, the population was 12 Automotive companies which were listed on Indonesia Stock Exchange. Moreover, the data collection technique used saturated sampling, in which all population became the sample. In line with, there were 6 automotive companies which were listed on Indonesia Stock Exchange 2012-2018, as sample. Furthermore, the data analysis technique used multiple linear regression with SPSS (statistical product and service solution) 20.

Based on the analysis result, it concluded Return On Equity (ROE), Current Ratio (CR), Earning Per Share (EPS) had positive and significant effect on stock price. In addition, according to the determination coefficient test, it showed Return On Equity (ROE), Current Ratio (CR), Earning Per Share (EPS) gave contribution of 82,4% on stock price. Meanwhile, the rest of 15,8% was affected by other variables which outside the model.

Keyword: Return On Equity (ROE), Current Ratio (CR), Earning Per Share (EPS), stock price

