ABSTRAK

Penelitian bertujuan menguji dan menganalisis secara empiris pengaruh *current ratio*, *debt to equity ratio* dan *earning per share* terhadap harga sahamperusahaan yang terdaftar di Bursa Efek Indonesia periode 2014 – 2018.

Sampel penelitian menggunakan teknik *purposive sampling* berdasarkan kriteria. Kelompok perbankan yang dipilih menjadi sampel sebanyak 20 perusahaan yang terdiri dari 100 laporan keuangan yang diobservasi. Sumber data diunduh dari situs idx.co.id, dengan teknik analisis regresi berganda menggunakan piranti lunak *Statistical Package for the Social Sciences* (SPSS).

Hasil penelitian menunjukkan bahwa variabel *debt to equtiy ratio*, dan *earning per share* berpengaruh terhadap harga saham, sedangkan variabel *current ratio* tidak berpengaruh terhadap harga saham.

Kata kunci : *Current Ratio*, *Debt to Equity Ratio*, *Earning Per Share* dan Harga Saham.

ABSTRACT

This study aims to test and analyze empirically the effect of the current ratio, debt to equity ratio and earnings per share on the stock price of companies using the close price variable. The population of banking companies listed on the Indonesia Stock Exchange with a study period between 2014 - 2018. Sample This research was taken using purposive sampling technique with determined based on criteria. From a population of 35 companies, 20 were obtained as samples with 100 observation periods. This research was conducted using secondary data. The analysis technique uses multiple regression analysis with the application tool of SPSS (Statistical Product and Service Solutions) Version 22. Based on the results of the research on the regression model, several things are known, as follows: (1) The current ratio variable has a negative and insignificant effect on stock prices. (2) The debt to equity ratio variable has a significant positive effect on stock prices, meaning that the greater the debt to equity ratio means the company needs debt to finance its operations. (3) The variable earning per share has a significant positive effect on stock prices, meaning that the higher the earnings per share.

Keywords : current ratio, debt to equity ratio, earning per share, stock price