

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh Likuiditas, *Leverage*, dan Profitabilitas terhadap harga saham dengan menggunakan variabel *Current Ratio*, *Debt to Equity Ratio*, dan *Return On Asset* pada perusahaan industri otomotif yang terdaftar di Bursa Efek Indonesia.

Sampel dalam penelitian ini diperoleh dengan menggunakan metode *purposive sampling* yang dilakukan pada perusahaan industri otomotif yang terdaftar di Bursa Efek Indonesia (BEI) pada tahun 2012 – 2017 dan berdasarkan kriteria yang telah ditentukan, maka diperoleh sampel sebanyak 7 perusahaan industri otomotif. Metode analisis yang digunakan adalah analisis regresi linier berganda dengan alat bantu aplikasi SPSS versi 21.

Berdasarkan pengujian dengan menggunakan Uji Kelayakan Model (Uji F) diketahui bahwa model regresi linier berganda dapat dikatakan layak untuk dilakukan penelitian. Hasil analisis Uji t menunjukkan bahwa *Current Ratio*, *Debt to Equity Ratio*, dan *Return On Asset* berpengaruh signifikan terhadap harga saham pada perusahaan industri otomotif yang terdaftar di Bursa Efek Indonesia.

Kata kunci : Harga Saham, *Current Ratio*, *Debt to Equity Ratio*, dan *Return On Asset*.

ABSTRACT

This research aimed to find out the effect on the liquidity, leverage, and profitability to the stock price with the variables of Current Ratio, Debt to Equity Ratio, and Return on Asset at industry of automotive companies which were listed in Indonesia Stock Exchange.

The sample of this research used purposive sampling method. This research was conducted at industry of automotive companies which were listed in Indonesia Stock Exchange (IDX) in 2012-2017 periods. Based on the criteria, this research obtained 7 companies of automotive industry. Then, the analysis method used multiple linear regressions analysis with the application of SPSS 21 version.

Based on the examination conducted by model feasibility test (F test) found that multiple linear regressions model was stated feasible to be used in this research. The result of t test showed that Current Ratio, Debt to Equity Ratio, and Return on Asset gave significant effect on the stock price at company of automotive industry which were listed in Indonesia Stock Exchange (IDX).

Keywords: stock price, current ratio, debt to equity ratio, return on asset.