

ABSTRAK

Penelitian ini bertujuan untuk mengetahui dan menguji pengaruh *Current Ratio* (CR), *Debt to Equity Ratio* (DER), dan *Return On Asset* (ROA) terhadap harga saham perusahaan sektor pertambangan batubara yang terdaftar di Bursa Efek Indonesia tahun 2016-2020.

Jenis penelitian ini adalah penelitian kuantitatif. Teknik yang digunakan untuk mengambil sampel dalam penelitian ini adalah teknik *purposive sampling* yang dimana dari 22 perusahaan Batubara yang terdaftar di Bursa Efek Indonesia, terdapat 7 perusahaan yang telah memenuhi kriteria sampel yang ditentukan. Teknik analisis data yang digunakan adalah analisis regresi linier berganda, uji asumsi klasik, uji kelayakan model, dan uji hipotesis dengan menggunakan program SPSS versi 25.

Hasil pengujian menunjukkan bahwa *Current Ratio* (CR) berpengaruh negatif dan tidak signifikan terhadap harga saham, *Debt to Equity Ratio* (DER) berpengaruh negatif dan tidak signifikan terhadap harga saham, dan *Return On Asset* (ROA) berpengaruh positif dan signifikan terhadap harga saham perusahaan sektor pertambangan batubara yang terdaftar di Bursa Efek Indonesia.

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

ABSTRACT

This research aimed to determine and examine the effect of the Current Ratio (CR), Debt to Equity Ratio (DER), and Return On Assets (ROA) on the stockprice of coal mining companies that were listed on the Indonesia Stock Exchange from 2016-up to 2020.

The research was quantitative. The data collection technique used purposive sampling. In line with that, there were 7 samples from 22 coal mining companies that were listed on Indonesia Stock Exchange. Moreover, the data analysis technique used multiple linear regression, classical assumption test, proper model test, and hypothesis test with SPSS (Statistical Product and Service Solution) 25.

The research result concluded that the Current Ratio (CR) had a negative and insignificant effect on the stock price. Likewise, the Debt to Equity Ratio (DER) had a negative and insignificant effect on the stock price. On the other hand, Return On Asset (ROA) had a positive and significant effect on the stock price of coal mining companies that were listed on the Indonesia Stock Price.

Keywords: *Current Ratio, Debt to Equity Ratio, Return On Asset, Stock Price*

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