ABSTRACT

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THE EFFECT OF CURRENT RATIO, RETURN ON ASSET AND RETURN ON EQUITY TOWARD STOCK PRICE IN CONSUMER GOODS INDUSTRIES LISTED IN INDONESIA STOCK EXCHANGE PERIOD 2014-2017

(xiv+ 74 pages; 6 figures; 14tables; 11appendices)

A company is expected to develop, while the development requires capital. This capital has become one of the important aspects in the company both in start up the business and business development. So many companies choose the capital market as choices of increasing capital. Stock price is a reflection of the condition of the company. If stock price is too low, it could probably show the company's performance isn't going well, otherwise if the stock prices are too high it will reduce the purchasing power from the investors. Companies with good prospects will have high stock prices.

This study aims to examine the effect of Current Ratio, Return on Asset and Return on Equity toward Stock price partially or simultaneously. The sample of this study is consumer goods industries listed in the Stock Exchange for the period 2014-2017 with a total of 42 companies using purposive sampling method obtained a sample of 20 companies. The analytical method used is the classic assumption test and hypothesis testing and multiple linear analysis.

The results of the study show that simultaneously all the independent variables in this study has significant effect on stock price. Current Ratio partially has significant toward stock price, Return on Asset and Return on Equity partially do not have significant effect toward stock price. The adjusted R square value of 0.265 indicates the dependent variable (Stock Price) can be explained by the independent variable (Current Ratio, Return on Asset and Return on Equity) of 26.5%

Keywords: Current Ratio, Return on Asset, Return on Equity and Stock Price.

References : 47

ABSTRAK

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PENGARUH CURRENT RATIO, RETURN ON ASSET *DAN* RETURN ON EQUITY *TERHADAP HARGA SAHAM PADA SEKTOR DI INDUSTRI BARANG KONSUMSI DI BURSA EFEK INDONESIA PERIODE 2014-2017*

(xiv+ 74 *halaman*; 6 *gambar*; 14 *tabel* ; 11 *lampiran*)

Sebuah perusahaan mengharapkan sebuah perkembangan, sedangkan pengembangankan sesuatu bisnis membutuhkan modal. Modal telah menjadi salah satu aspek penting dalam perusahaan baik dalam memulai bisnis maupun pengembangan bisnis. Begitu juga banyak perusahaan memilih pasar modal sebagai pilihan untuk menambah modal. Harga saham merupakan cerminan dari kondisi perusahaan. Jika harga saham terlalu rendah, itu mungkin bisa menunjukkan kinerja perusahaan tidak berjalan baik, jika harga saham terlalu tinggi akan mengurangi daya beli dari investor.

Penelitian ini bertujuan untuk menguji pengaruh Current Ratio, Return on Asset dan Return on Equit*y terhadap harga saham secara parsial atau simultan. Sampel penelitian ini adalah industri barang konsumsi yang terdaftar di Bursa Efek untuk periode 2014-2017 dengan total 42 perusahaan menggunakan metode purposive sampling memperoleh sampel sebanyak 20 perusahaan. Metode analisis yang digunakan adalah uji asumsi klasik dan pengujian hipotesis serta analisis linear berganda.*

Hasil penelitian menunjukkan bahwa secara simultan semua variabel independen dalam penelitian ini berpengaruh signifikan terhadap harga saham. Current Ratio *secara parsial berpengaruh signifikan terhadap harga saham,* Return on Asset *dan* Return on Equity *secara parsial tidak berpengaruh signifikan terhadap harga saham. Nilai R* square *yang disesuaikan sebesar 0,265 menunjukkan variabel dependen (Harga Saham) dapat dijelaskan oleh variabel independen (Rasio Lancar, Pengembalian Aset dan Pengembalian Modal) sebesar 26,5%*

Keywords: Current Ratio, Return on Asset, Return on Equity and Stock Price.

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