

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Asset* (ROA), *Earning Per Share* (EPS), dan *Current Ratio* (CR) terhadap harga saham perusahaan Indeks LQ45 yang terdaftar dalam Bursa Efek Indonesia. Penelitian ini menggunakan teknik pengambilan sampel purposive sampling sehingga diperoleh sebanyak 39 perusahaan dari populasi sebanyak 45 perusahaan yang terdaftar dalam Indeks LQ45 selama periode 5 tahun (2015-2019) yang telah mempublikasikan laporan keuangan tahunan yang berakhir 31 Desember tahun 2019. Jenis data yang digunakan adalah data kuantitatif yang berbentuk data panel dari data laporan keuangan tahunan perusahaan dan data harga saham dari idx.co.id dan www.finance.yahoo.com pada periode 2015-2019. Metode analisis yang digunakan adalah regresi linear berganda. Hasil penelitian melalui analisis regresi linear berganda menunjukkan *Return On Asset* (ROA) berpengaruh negatif dan signifikan terhadap harga saham. *Earning Per Share* (EPS) berpengaruh positif dan signifikan terhadap harga saham. *Current Ratio* (CR) tidak berpengaruh terhadap harga saham.

Kata kunci : *Return On Asset* (ROA), *Earning Per Share* (EPS), *Current Ratio* (CR), Harga Saham

ABSTRACT

This study aims to determine the effect of Return On Asset (ROA), Earning Per Share (EPS), and Current Ratio (CR) on the stock price of LQ45 Index companies listed on the Indonesia Stock Exchange. This study used a purposive sampling technique so that there were 39 companies from a population of 45 companies listed in the LQ45 Index during the 5-year period (2015-2019) which published annual financial reports that ended December 31, 2019. The type of data used is quantitative data in the form of panel data from the company's annual financial report data and stock price data from idx.co.id and www.finance.yahoo.com in the 2015-2019 period. The analytical method used is multiple linear regression. The results of the study through multiple linear regression analysis showed that Return on Assets (ROA) had a negative and significant effect on stock prices. Earning Per Share (EPS) has a positive and significant effect on stock prices. Current Ratio (CR) has no effect on stock prices.

Keywords: *Return on assets (ROA), Earning Per Share (EPS), Current Ratio (CR), Stock Price*