

ABSTRACT

Companies listed in LQ45 are companies that perform well and have good liquidation rates. The price setting entered into the company LQ45 will be evaluated and re-set every six months but in this era of globalization the company must be able to expand its business in order to continue to compete globally. In this study, the problem is how the financial ratios can affect the price of a company's shares, the financial ratios used in this study are Return on Assets (ROA), Return on Equity (ROE), and Debt to Equity Ratio (DER) with A research object that is a company that persisted in the LQ45 index in the period 2013-2017.

The population used in this research is the company listed in the LQ45 index on the Indonesia Stock Exchange (IDX). The sampling technique used is purposive sampling so that the samples on this study were as many as 22 companies that meet the criteria. The data analysis methods used in this study were multiple linear regression.

The results of this study show that simultaneously all independent variables together have significant influence on the price of stocks and testing on the Return on Assets (ROA) significantly affect the price of shares in the direction Positive influence, Return on Equity (ROE) has no significant effect on the stock price in the negative direction and the Debt to Equity Ratio (DER) has no significant effect on the share price in a positive direction.

Keywords: Return on Assets (ROA), Return on Equity (ROE), Debt to Equity Ratio (DER), Stock price