

**Pengaruh Likuiditas, Solvabilitas dan Profitabilitas Terhadap Harga Saham Pada
Perusahaan Yang Terdaftar di Index LQ 45**

Sepbeariska Manurung

ABSTRACT

Tri Ade Tiya, The Influence of Liquidity, Solvability and Profitability to the Stock Prices at the Companies listed in the LQ 45 Index. Under the guidance of Dr. Yansen Siahaan, SE, Ak., MSAc as the advisor, Jubi, SE, MM, M.Si as the first Co-Advisor and Sepbeariska Manurung, SE, M.Si as the second Co-Advisor.

The purpose of these researches are 1. To determine the description of liquidity, solvability, profitability and stock prices at the Companies listed in the LQ 45 Index. 2. To determine the influence of liquidity, solvability and profitability to the stock prices at the Companies listed in the LQ 45 Index either simultaneously and partially.

This research was conducted using, qualitative descriptive analysis and quantitative descriptive analysis. The data collection was using documentation method. The analysis technique used are classic assumption test, multiple linear regression analysis, correlation coefficient, determination coefficient and hypothesis testing. The data analysis is using the SPSS (Statistical Product and Service Solution) version 20.

The results of this research are as follows: 1. The average liquidity (current ratio) fluctuates and tends to increase, average solvability (debt to equity ratio) fluctuates and tends to decrease, average profitability (return on equity) fluctuates and tends to decrease and the average stock price fluctuates and tends to decrease. 2. The test results of multiple linear regression are liquidity, solvability and profitability have a negative effect on stock prices at the Companies listed in the LQ 45 Index. 3. Results analysis of the correlation coefficient and determination coefficient is known that there is a medium relationship between liquidity, solvability and profitability of stock prices and stock prices are more influenced by other factors not examined in this research. 4. Based on F test results, it is known that liquidity, solvability and profitability have a significant effect on stock prices at the Companies listed in the LQ 45 Index simultaneously and based on the results of the t test it is known that partially liquidity and solvability have a significant effect and profitability has no significant effect on stock prices at the Companies listed in the LQ 45 Index.

The suggestion of this research is that the company should manage current assets optimally to increase revenue, control the use of debt, and distribute dividends to investors so that investors are interested in investing capital in the company.

Keywords: Liquidity, Solvability, Profitability and Stock Prices