

ABSTRAK

Penelitian ini bertujuan untuk : 1) mengetahui dan menganalisis pengaruh Current Ratio (CR), Total Asset Turnover (TATO), Debt to Equity Ratio (DER), Return of Equity Ratio (ROE), dan Earning Per Share (EPS) secara simultan terhadap harga saham pada industri sektor pertanian di BEI tahun 2015-2020, 2) Untuk mengetahui dan menganalisis pengaruh Current Ratio (CR), Total Asset Turnover (TATO), Debt to Equity Ratio (DER), Return of Equity Ratio (ROE), dan Earning Per Share (EPS) secara parsial terhadap harga saham pada industri sektor pertanian di BEI tahun 2015-2020, dan 3) Untuk mengetahui dan menganalisis faktor apakah yang paling dominan berpengaruh dan besarnya pengaruh terhadap harga saham pada industri sektor pertanian di BEI tahun 2015-2020. Metode analisis yang digunakan yaitu analisis deskriptif kuantitatif dengan menggunakan alat analisis regresi berganda. Berdasarkan penelitian dapat disimpulkan bahwa : 1) Variabel CR, TATO, DER, ROE dan EPS secara bersama-sama berpengaruh signifikan terhadap harga saham pada Industri Pertanian yang terdaftar di BEI tahun 2015-2020, 2) Variabel Current Ratio (CR), Total Assets Turnover (TATO) dan Debt to Equity Ratio (DER) berpengaruh signifikan terhadap harga saham. Sedangkan variabel ROE dan EPS tidak berpengaruh signifikan terhadap harga saham pada Industri Pertanian yang terdaftar di BEI tahun 2015-2020, dan 3) Nilai koefisien determinasi yang disesuaikan (Adjusted R Square) sebesar 0,935, atau 93,5 persen yang berarti bahwa persentase pengaruh CR, TATO, DER, ROE dan EPS terhadap harga saham sebesar 93,5 persen, sedangkan sisanya sebesar 6,5 persen dijelaskan atau dipengaruhi oleh variabel lain yang tidak diteliti. Variabel bebas yang paling berpengaruh adalah variabel CR karena nilai koefisiennya sebesar 35,797..

Kata Kunci: Harga Saham, CR, TATO, DER, ROE dan EPS.

ABSTRACT

This study aims to: 1) determine and analyze the effect of Current Ratio (CR), Total Asset Turnover (TATO), Debt to Equity Ratio (DER), Return of Equity Ratio (ROE), and Earning Per Share (EPS) simultaneously on stock prices in the agricultural sector industry on the IDX in 2015-2020, 2) To determine and analyze the effect of the Current Ratio (CR), Total Asset Turnover (TATO), Debt to Equity Ratio (DER), Return of Equity Ratio (ROE), and Earning Per Share (EPS) partially on stock prices in the agricultural sector industry on the IDX in 2015-2020, and 3) To find out and analyze what factors are the most dominant and the magnitude of the influence on stock prices in the agricultural sector industry on the BEI in 2015- 2020. The analytical method used is descriptive quantitative analysis using multiple regression analysis tools. Based on the research, it can be concluded that: 1) Variables CR, TATO, DER, ROE and EPS together have a significant effect on stock prices in the Agricultural Industry listed on the BEI in 2015-2020, 2) Variable Current Ratio (CR), Total Assets Turnover (TATO) and Debt to Equity Ratio (DER) have a significant effect on stock prices. While the ROE and EPS variables have no significant effect on stock prices in the Agricultural Industry listed on the BEI in 2015-2020, and 3) The value of the adjusted coefficient of determination (Adjusted R Square) is 0.935, or 93.5 percent, which means that the percentage of the influence of CR, TATO, DER, ROE and EPS on stock prices are 93.5 percent, while the remaining 6.5 percent is explained or influenced by other variables not examined. The most influential independent variable is the CR variable because the coefficient value is 35,797.

Keywords: Stock Price, CR, TATO, DER, ROE and EPS.