ABSTRAK

Rohmah, Zulzilatul, Idha. 2022. Skripsi **"Analisis Pengaruh Rasio Keuangan Terhadap Harga Saham Pada Perusahaan Yang Terdaftar di *Jakarta Islamic Index* (JII)".** Program Studi Manajemen, Fakultas Ekonomi, Universitas Panca Marga Probolinggo.

Penelitian ini bertujuan untuk mengetahui sejauh mana variabel *Current Ratio* (CR), *Assets Trun Over* (TATO), *Return On Asset* (ROA) dan *Return On Equity* (ROE) berpengaruh terhadap harga saham secara parsial, simultan dan dominan. Penelitian ini menggunakan metode penelitian kuantitatif dengan jenis penelitian Library Research atau disebut dengan penelitian kepustakaan. Variabel yang diteliti adalah *Current Ratio* (CR), *Assets Trun Over* (TATO), *Return On Asset* (ROA) dan *Return On Equity* (ROE) dan Harga Saham pada perusahaan yang terdaftar di Jakarta Islamic Index (JII), dengan jumlah populasi 30 perusahaan dan Sampel perusahaan yang sesuai kriteria berjumlah 19 perusahaan. Metode analisis data dari hasil penelitian yaitu metode deskripsi kuantitatif dengan menggunakan SPSS berupa uji asumsi klasik, analisis regresi linier berganda, dan uji hipotesis.

Hasil Penelitian ditunjukkan dengan persamaan regresi linier berganda $Y = 5376.410 - 61.812 - 81.652 - 899.123 + 646.478 + e$. Hasil uji hipotesis parsial nilai Ttabel = 2.007 dan nilai thitung, X1 = 0.059, X2 = 0.031, X3 = 3.300, X4 = 5.900 dengan nilai sig keempat variabel < 0,05 membuktikan bahwa Current Ratio (CR), Assets Trun Over (TATO) tidak berpengaruh signifikan terhadap Harga saham sedangkan Return On Asset (ROA) dan Return On Equity (ROE) berpengaruh signifikan terhadap harga saham. Hasil uji hipotesis simultan Ftabel = 2.054 dan nilai Fhitung 26.409 dengan nilai sig. F = 0,000 < 0,05 berarti bahwa variabel bebas secara simultan (bersama-sama) berpengarih signifikan terhadap variabel terikat. Hasil uji hipotesis dominan menunjukkan variabel Return On Equity (ROE) memiliki memiliki koefisien beta sebesar 1,365 hal ini menunjukan bahwa variabel Return On Equity (ROE) memiliki koefisien beta terbesar diantara variabel bebas lainnya.

Kata Kunci : *Assets Trun Over* (TATO), *Current Ratio* (CR), Harga Saham, *Return On Asset* (ROA) dan *Return On Equity* (ROE)

ABSTRACT

Rohmah, Zulzilatul, Idha. 2022. Thesis. **"Analysis Financial Ratio Influence On Stock Price On Registered Companies in Jakarta Islamic Index (JII)".** Management Study Program, Faculty of Economics, Panca Marga Probolinggo University.

This study aims to determine the extent to which the variables Current Ratio (CR), Assets Trun Over (TATO), Return On Assets (ROA) and Return On Equity (ROE) affect stock prices partially, simultaneously and dominantly. This research uses quantitative research methods with the type of research library research or called library research. The variables studied are Current Ratio (CR), Assets Trun Over (TATO), Return On Assets (ROA) and Return On Equity (ROE) and Stock Prices in companies listed on the Jakarta Islamic Index (JII), with a population of 30 companies. and the sample companies that meet the criteria are 19 companies. The data analysis method from the research results is a quantitative description method using SPSS in the form of classical assumption tests, multiple linear regression analysis, and hypothesis testing.

The results of the study are shown by the multiple linear regression equation $Y = 5376,410 - 61,812 - 81,652 - 899,123 + 646,478 + e$. The results of the partial hypothesis test for the value of T table = 2.007 and the value of tcount, X1 = 0.059, X2 = 0.031, X3 = 3.300, X4 = 5.900 with a sig value of the four variables <0.05, proving that the Current Ratio (CR), Assets Trun Over (TATO) does not have a significant effect on stock prices while Return On Assets (ROA) and Return On Equity (ROE) have a significant effect on stock prices. The results of the simultaneous hypothesis test are Ftable = 2,054 and the Fcount value is 26,409 with a sig value. F = 0.000 < 0.05 means that the independent variables simultaneously (together) have a significant effect on the dependent variable. The results of the dominant hypothesis test show that the Return On Equity (ROE) variable has a beta coefficient of 1.365, this shows that the Return On Equity (ROE) variable has the largest beta coefficient among other independent variables.

Kata Kunci : *Assets Trun Over (TATO), Current Ratio (CR), Return On Asset (ROA) Return On Equity (ROE) and Stock Price*