

ABSTRAK

Skripsi dengan judul “Analisis *Current Ratio* Dan *Debt To Equity Ratio* Terhadap Harga Saham Perusahaan Manufaktur Sector Aneka Industry Yang Terdaftar Di Bursa Efek Indonesia Periode 2019-2021” ditulis oleh Ika Nurima Putri, NIM. 12406193215, Jurusan Manajemen Keuangan Syariah, Fakultas Ekonomi dan Bisnis Islam, Universitas Islam Negeri Sayyid Ali Rahmatullah Tulungagung dengan pembimbing Dr. Muhammad Aswad, M.A

Penelitian ini dilatarbelakangi oleh fenomena bahwa harga saham tergantung pada keputusan calon investor untuk bertransaksi di bursa efek. Para investor melihat prospek pendapatan perusahaan di masa mendatang yang bisa di analisis dari laporan keuangan yang dikeluarkan oleh perusahaan di setiap akhir tahun. Semakin banyak investor melakukan permintaan terhadap harga saham, harga saham akan naik dan juga sebaliknya. Dalam hal ini peneliti menghubungkan pergerakan harga saham dengan nilai *Current Ratio* dan *Debt to Equity Ratio* yang terdapat dalam laporan keuangan perusahaan yang tergabung dalam bursa efek Indonesia.

Rumusan masalah dalam penelitian ini adalah Apakah *Current Ratio* berpengaruh signifikan terhadap harga saham pada perusahaan manufaktur sector aneka industry yang terdaftar di bursa efek Indonesia periode 2019-2021? Apakah *Debt To Equity Ratio* berpengaruh signifikan terhadap harga saham pada perusahaan manufaktur sector aneka industry yang terdaftar di bursa efek Indonesia periode 2019-2021? Apakah *Current Ratio* dan *Debt to Equity Ratio* berpengaruh signifikan terhadap harga saham pada perusahaan manufaktur sector aneka industry yang terdaftar di bursa efek Indonesia periode 2019-2021?

Penelitian ini menggunakan pendekatan kuantitatif dengan jenis penelitian asosiatif. Metode pengumpulan data menggunakan metode studi pustaka dan dokumentasi. Teknik pengambilan sampel menggunakan metode *purposive sampling*. Data yang digunakan yaitu data sekunder yang diperoleh dari website resmi Bursa Efek Indonesia (www.idx.co.id). Penelitian ini menggunakan analisis linier berganda dengan bantuan eviews 10.

Hasil penelitian menunjukkan bahwa secara parsial *Current Ratio* berpengaruh negatif dan signifikan terhadap harga saham, secara parsial *Debt To Equity Ratio* berpengaruh positif dan signifikan terhadap harga saham, sedangkan secara simultan menunjukkan bahwa *Current Ratio* dan *Debt To Equity Ratio* berpengaruh signifikan terhadap harga saham.

Kata Kunci : *current ratio*, *debt to equity ratio*, harga saham

ABSTRACT

Thesis entitled "Analysis of Current Ratio and Debt To Equity Ratio of Share Prices of Manufacturing Companies in the Manufacturing Sector of Various Industries Listed on the Indonesia Stock Exchange for the 2019-2021 Period" was written by Ika Nurima Putri, NIM. 12406193215, Department of Islamic Financial Management, Faculty of Islamic Economics and Business, State Islamic University Sayyid Ali Rahmatullah Tulungagung with Dr. Muhammad Aswad, M.A

This research is motivated by the phenomenon that stock prices depend on the decision of potential investors to transact on the stock exchange. Investors see the company's future earnings prospects which can be analyzed from the financial reports issued by the company at the end of each year. The more investors make requests for the stock price, the stock price will rise and vice versa. In this case, the researchers linked stock price movements with the Current Ratio and Debt To Equity Ratio values contained in the financial reports of companies that are members of the Indonesian stock exchange.

The formulation of the problem in this study is Does Current Ratio have a significant effect on stock prices in manufacturing companies in the various industrial sectors listed on the Indonesian stock exchange for the 2019-2021 period? Does Debt To Equity Ratio have a significant effect on stock prices in manufacturing companies in the various industrial sectors listed on the Indonesian stock exchange for the 2019-2021 period? Do Current Ratio and Debt To Equity Ratio have a significant effect on stock prices in manufacturing companies in the various industrial sectors listed on the Indonesian stock exchange for the 2019-2021 period?

This study uses a quantitative approach to the type of associative research. Methods of data collection using the method of literature and documentation. The sampling technique used purposive sampling method. The data used is secondary data obtained from the official website of the Indonesia Stock Exchange (www.idx.co.id). This study uses multiple linear analysis with the help of eviews 10.

The results showed that partially the current ratio has a negative and significant effect on stock prices, partially the debt to equity ratio has a positive and significant effect on stock prices, while simultaneously showing that the current ratio and debt to equity ratio significant effect on stock prices.

Keywords : current ratio, debt to equity ratio, stock price