

ABSTRAK

Izzul Izzati Humairo', Pengaruh Profitabilitas, Likuiditas, dan Rasio Pasar Terhadap Harga Saham Pada Perusahaan Sektor Farmasi yang Terdaftar Di Bursa Efek Indonesia Periode 2016-2020. Di bawah bimbingan Purnamawati, S.E., M.Si.

Kementrian Perindustrian memperkirakan bahwa sektor farmasi akan mengalami peningkatan pada tahun 2020 yang disebabkan oleh tren sektor kesehatan global dan penyakit di negara berkembang. Hal tersebut juga mempengaruhi harga saham emiten farmasi yang meningkat. Dalam melakukan investasi saham, seorang investor harus memperhatikan harga saham dengan cara melakukan analisis fundamental agar mengetahui faktor-faktor yang mempengaruhi fluktuasi harga saham perusahaan. Tujuan penelitian ini adalah untuk mengetahui pengaruh variabel fundamental (*earning per share, return on equity, return on assets, current ratio dan book value per share*) terhadap harga saham secara parsial dan simultan.

Pendekatan yang digunakan dalam penelitian ini adalah kuantitatif. Penelitian dilakukan pada perusahaan farmasi yang terdaftar di Bursa Efek Indonesia (BEI) periode 2016-2020. Penentuan sampel menggunakan teknik purposive sampling, kemudian didapatkan sebanyak 10 sampel perusahaan. Metode analisis yang digunakan yaitu analisis regresi linier berganda.

Hasil penelitian ini adalah variabel fundamental (*earning per share, return on equity, return on assets, dan current ratio*) secara parsial tidak berpengaruh signifikan terhadap harga saham, namun variabel fundamental (*book value per share*) secara parsial berpengaruh terhadap harga saham. Sementara itu, variabel fundamental (*earning per share, return on equity, return on assets, current ratio dan book value per share*) secara simultan berpengaruh signifikan terhadap harga saham.

Kata Kunci: Harga Saham, Perusahaan Farmasi, Analisis Fundamental.

ABSTRACT

Izzul Izzati Humairo', The Effect of Profitability, Liquidity, and Market Ratio to Stock Price on Pharmaceutical Sector Companies Listed on the Indonesia Stock Exchange for the Period 2016-2020. Under the guidance of Purnamawati, S.E., M.Si.

The Ministry of Industry estimates that the pharmaceutical sector will experience an increase in 2020 caused by trends in the global health sector and diseases in developing countries. It also affects the rising share price of pharmaceutical issuers. In making stock investments, an investor must pay attention to the stock price by doing fundamental analysis in order to find out the factors that affect fluctuations in the company's stock price. The purpose of this study is to determine the effect of fundamental variables (earnings per share, return on equity, return on assets, current ratio and book value per share) on stock prices partially and simultaneously.

The approach used in this study is quantitative. The research was conducted on pharmaceutical companies listed on the Indonesia Stock Exchange (IDX) for the period 2016-2020. Determination of samples using purposive sampling technique, then obtained as many as 10 company samples. The analytical method used is multiple linear regression analysis.

The results of this study are fundamental variables (earnings per share, return on equity, return on assets, and current ratio) partially have no significant effect on stock prices, but fundamental variables (book value per share) partially affect stock prices. Meanwhile, fundamental variables (earnings per share, return on equity, return on assets, current ratio and book value per share) simultaneously have a significant effect on stock prices.

Keywords: Stock Price, Pharmaceutical Companies, Fundamental Analysis.