ABSTRACT

Tittle : Effect of Current Ratio, Debt to Equity Ratio, Return On

Equity, Total Assets Turnover, and Exchange Rate Against Share Prices of the Agricultural Sector Listed on the Indonesia

Stock Exchange 2014-2018

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The purpose of this study was to determine the effect of the independent variable on the dependent variable. This study examines the effect of Current Ratio, Debt to Equity Ratio, Return On Equity, Total Assets Turnover, and Exchange Rate on stock prices listed on the Indonesia Stock Exchange 2014-2018. The sample of this study was 67 using multiple linear regression analysis. This research uses descriptive statistical analysis method, data normality test, multicollinearity test, heteroscedasticity test, autocorrelation test, multiple linear regression analysis, significance test (F test), partial test (t test) and determination coefficient test (R^2) . Based on the results of hypothesis testing, there are 5 accepted hypotheses and 1 rejected hypothesis. Hypothesis testing shows a significant influence between Current Ratio, Debt to Equity Ratio, Return On Equity, Total Assets Turnover, and Exchange Rate on stock prices. Partially Current Ratio has a significant positive effect on stock prices, Debt to Equity Ratio has a significant negative effect on stock prices, Return on Equity has a significant negative effect on stock prices, Total Assets Turnover has a significant positive effect on stock prices, and Exchange rate does not have a positive effect on stock prices.

Keyword: Current Ratio, Debt to Equity Ratio, Return On Equity, Total Assets Turnover, Exchange Rate, Stock Price



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