

ABSTRAK

Nuryani Alfath. S Analisis Fundamental Keuangan dan Risiko Sistematis (Beta Saham) terhadap Harga Saham Pada JII 70 Kajian Studi Pada Kondisi Pandemi Covid-19 di bimbing oleh ibu Dr. A. Ifayani Haanurat, M.M dan ibu Dr. Enny Radjab, M.AB. Penelitian ini dilakukan dengan tujuan untuk menganalisis pengaruh fundamental keuangan yang terdiri dari *current ratio*, *return on equity*, *debt to equity ratio*, dan *total asset turnover* serta risiko sistematis (beta saham) terhadap harga saham pada perusahaan yang terdaftar di Jakarta Islamic Index (JII70), kajian studi pada kondisi *pandemic covid-19* dan *new normal*. Data yang diteliti adalah perusahaan yang terdaftar di JII 70 sebanyak 20 perusahaan. Teknik analisis yang digunakan adalah analisis regresi linear berganda.

Hasil penelitian menunjukkan bahwa [1] *current ratio* (X1) berpengaruh negatif signifikan terhadap harga saham (Y), [2] *ratio return on equity* (X2) berpengaruh negatif tidak signifikan terhadap harga saham (Y), [3] *debt to equity ratio* (X3) berpengaruh negatif signifikan terhadap harga saham (Y), [4] *total asset turnover* (X4) berpengaruh positif signifikan terhadap harga saham (Y), dan [5] risiko sistematis (beta saham) (X5) berpengaruh negatif tidak signifikan terhadap harga saham (Y).

Kata kunci: *CR*, *ROE*, *DER*, *TATO*, risiko sistematis (beta saham), harga saham



ABSTRACK

Nuryani Alfath. S Analysis of Financial Fundamentals and Systematic Risk (Stock Beta) on Stock Prices At JII 70 case study on the Covid-19 Pandemic Condition, supervised by Dr. Mrs. A. Ifayani Haanurat, M.M and Mrs. Dr. Enny Radjab, M.AB. This study was conducted with the aim of analyzing the effect of financial fundamentals consisting of the current ratio, return on equity, debt to equity ratio, and total asset turnover as well as systematic risk (beta stock) on stock prices in companies listed on the Jakarta Islamic Index (JII70). Case study on the conditions of the covid-19 pandemic. The data studied were 20 companies registered in JII 70. The analysis technique by multiple linear regression analysis.

The results of the study [1] current ratio (X1) has a significant negative effect on stock prices (Y), [2] return on equity ratio (X2) has an insignificant negative effect on stock prices (Y), [3] debt to equity ratio (X3) has a significant negative effect on stock prices (Y), [4] total asset turnover (X4) has a significant positive effect on stock prices (Y), and [5] systematic risk (stock beta) (X5) has an insignificant negative effect on stock price (Y).

Keywords: CR, ROE, DER, TATO, systematic risk (beta stock), stock price

