

ABSTRACT

Stock price is one of the assets traded by companies in the capital market. The capital market is one of the facilities to channel funds from parties who have excess funds to those who need funds. With the surge in the number of shares transacted, and the increasing volume of stock trading, it will be able to encourage the development of capital markets in Indonesia. Along with these developments, the need for information in making investment decisions in the capital market also increases.

This study aims to analyze the factors that affect stock prices through profitability, leverage, market ratio and annual company size in agricultural and plantation sector companies listed on the Indonesia Stock Exchange in 2015-2018.

The object in this study is the agricultural and plantation sector companies listed on the Indonesia Stock Exchange in 2015-2018 which published financial reports in succession during this period. The research sample amounted to 16 companies selected using the purposive sampling method, with observations for four years. The method used to analyze the relationship between variables is the panel data regression method. Data processing is done using Eviews software.

Keywords: *Stock price, profitability, leverage, market ratio and company size*