

ABSTRACT

ANALYSIS OF FACTORS AFFECTING SHARE PRICE PT GUDANG GARAM TBK PERIOD 2009-2019

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This study aims to analyze the factors that affect the stock price of PT Gudang Garam Tbk for the period 2009-2019, these factors include: (1) Partial effect of Return On Assets, Earning Per Share, Inflation and Exchange Rates on Stock Prices. (2) the effect of Return On Asset, Earning Per Share, Inflation and Exchange Rate simultaneously against the Share Price. The method used is a quantitative method with a descriptive approach with multiple linear regression analysis model and using the t test and f test. the results of this study indicate that: (1) Partially, Return On Asset has a significant negative effect on Stock Prices, Earning per share has a significant positive effect on Stock Prices, Inflation has no significant positive effect on Stock Prices, and Exchange Rate has a significant negative effect on Stock Prices. (2) Simultaneously Return On Asset, Earning Per Share, Inflation and Exchange Rates have a significant effect on stock prices.

Keyword: Stock Prices, Return On Asset, Earning Per Share, Inflation, Exchange Rates

ABSTRAK

ANALISIS FAKTOR-FAKTOR YANG MEMPENGARUHI HARGA SAHAM PT GUDANG GARAM TBK PERIODE TAHUN 2009-2019

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Penelitian ini bertujuan untuk menganalisis faktor-faktor yang mempengaruhi harga saham PT Gudang Garam Tbk periode tahun 2009-2019, faktor-faktor tersebut diantaranya: (1) Pengaruh *Return On Asset*, *Earning Per Share*, Inflasi dan Nilai Tukar secara parsial terhadap Harga Saham. (2) pengaruh *Return On Asset*, *Earning Per Share*, Inflasi dan Nilai Tukar secara simultan terhadap Harga Saham. Metode yang digunakan adalah metode kuantitatif dengan pendekatan deskriptif dengan model analisis regresi linier berganda dan menggunakan uji t dan uji f. hasil penelitian ini menunjukkan bahwa: (1) Secara parsial *Return On Asset* berpengaruh negatif signifikan terhadap Harga Saham, *Earning per share* berpengaruh positif signifikan terhadap Harga Saham, Inflasi berpengaruh positif tidak signifikan terhadap Harga Saham, dan Nilai Tukar berpengaruh negatif signifikan terhadap Harga Saham. (2) Secara simultan *Return On Asset*, *Earning Per Share*, Inflasi dan Nilai Tukar Berpengaruh signifikan terhadap Harga Saham.

Kata Kunci: Harga Saham, *Return On Asset*, *Earning Per Share*, Inflasi, Nilai Tukar.