

ABSTRAK

ANALISIS FAKTOR-FAKTOR YANG MEMPENGARUHI HARGA SAHAM PERUSAHAAN SUB SEKTOR FOOD & BEVERAGE YANG TERDAFTAR DI BURSA EFEK INDONESIA (PERIODE 2011-2020)

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Penelitian ini bertujuan untuk mengetahui pengaruh *Return On Assets* (ROA), *Debt to Equity Ratio* (DER), Inflasi dan Nilai Tukar secara parsial maupun secara bersama-sama terhadap Harga Saham Perusahaan Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia (Periode 2011-2020). Metode penelitian yang digunakan adalah metode kuantitatif dengan data sekunder. Analisis regresi yang digunakan adalah analisis regresi data panel dengan pengujian hipotesis menggunakan uji t dan uji F. Hasil penelitian ini menunjukkan bahwa secara parsial *Return On Assets* (ROA) dan Nilai Tukar berpengaruh positif signifikan terhadap Harga Saham, *Debt to Equity Ratio* (DER) berpengaruh positif tidak signifikan terhadap Harga Saham dan Inflasi berpengaruh negatif tidak signifikan terhadap Harga Saham. Secara bersama-sama *Return On Assets* (ROA), *Debt to Equity Ratio* (DER), Inflasi dan Nilai Tukar berpengaruh signifikan terhadap Harga Saham.

Kata Kunci: *Return On Assets*, *Debt to Equity Ratio*, Inflasi, Nilai Tukar, Harga Saham, Saham.

ABSTRACT

ANALYSIS OF FACTORS AFFECTING THE SHARE PRICE OF FOOD & BEVERAGE SUB-SECTOR COMPANIES LISTED ON THE INDONESIA STOCK EXCHANGE (PERIOD 2011-2020)

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This research aims to determine the effect of Return On Assets (ROA), Debt to Equity Ratio (DER), Inflation and Exchange Rate partially or simultaneously on the Share Price of Food and Beverage Companies listed on the Indonesia Stock Exchange (2011-2020 Period). The research method used is a quantitative method with secondary data. The regression analysis used is a regression analysis of panel data with hypothesis testing using the t test and F test. The results of this study show that partially Return On Assets (ROA) and Exchange Rate have a significant positive effect on Stock Prices, Debt to Equity Ratio (DER) has a positive insignificant effect on Stock Prices and Inflation has an insignificant negative effect on Stock Prices. Together, return on assets (ROA), Debt to Equity Ratio (DER), inflation and exchange rate have a significant effect on the stock price.

Keywords: Return On Assets, Debt to Equity Ratio, Inflation, Exchange Rate, Stock Price, Stocks.