

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui seberapa besar pengaruh factor fundamental, variabel makro ekonomi dan teknikal terhadap harga saham pada perusahaan Manufaktur yang terdaftar di Bursa Efek Indonesia. Penelitian ini tergolong penelitian kausal. Populasi dalam penelitian ini adalah seluruh perusahaan Manufaktur yang terdaftar di BEI tahun 2015 sampai 2019. Sedangkan sampel penelitian ini ditentukan dengan metode purposive sampling sehingga diperoleh 101 perusahaan sampel. Jenis data yang digunakan adalah data sekunder yang diperoleh dari [www.idx.co.id](http://www.idx.co.id). Metode analisis yang digunakan adalah analisis regresi berganda.

Hasil penelitian diperoleh : Terdapat pengaruh yang signifikan antara roa terhadap harga saham perusahaan manufaktur di Bursa Efek Indonesia. Tidak terdapat pengaruh yang signifikan antara nilai tukar terhadap harga saham perusahaan manufaktur di Bursa Efek Indonesia. Tidak terdapat pengaruh yang signifikan antara inflasi terhadap harga saham perusahaan manufaktur di Bursa Efek Indonesia. Tidak terdapat pengaruh yang signifikan antara suku bunga terhadap harga saham perusahaan manufaktur di Bursa Efek Indonesia. Tidak terdapat pengaruh yang signifikan antara volume perdagangan terhadap harga saham perusahaan manufaktur di Bursa Efek Indonesia. Terdapat pengaruh yang signifikan antara roa, nilai tukar, inflasi, suku bunga dan volume perdagangan secara bersama-sama berpengaruh terhadap harga saham perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia tahun 2015-2019.

**Kata Kunci: Harga saham, ROA, Nilai Tukar, Inflasi, Suku Bunga dan Volume Perdagangan**

## **ABSTRACT**

*This study aims to determine how much influence the fundamental factors, macroeconomic and technical variables have on stock prices in manufacturing companies listed on the Indonesia Stock Exchange. This research is classified as a causal research. The population in this study were all manufacturing companies listed on the IDX from 2015 to 2019. While the sample of this study was determined by purposive sampling method so that 101 sample companies were obtained. The type of data used is secondary data obtained from [www.idx.co.id](http://www.idx.co.id). The analysis method used is multiple regression analysis.*

*The results obtained: There is a significant influence between roa on stock prices of manufacturing companies on the Indonesia Stock Exchange. There is no significant influence between the exchange rate on the stock prices of manufacturing companies on the Indonesia Stock Exchange. There is no significant influence between inflation on stock prices of manufacturing companies on the Indonesia Stock Exchange. There is no significant influence between interest rates on stock prices of manufacturing companies on the Indonesia Stock Exchange. There is no significant effect between trading volume on stock prices of manufacturing companies on the Indonesia Stock Exchange. There is a significant influence between roa, exchange rate, inflation, interest rates and trading volume which together have an effect on the stock prices of manufacturing companies listed on the Indonesia Stock Exchange in 2015-2019.*

*Finally, the authors suggest to companies, especially for company management, the results of this study are expected to be a material consideration in managing the company in order to increase profits and company performance and provide good information for investors.*

***Keywords: Share prices, ROA, Exchange Rates, Inflation, Interest Rates and Trading Volume***