

ABSTRAK

Kementrian Perindustrian menyatakan bahwa industri makanan dan minuman telah menyumbangkan pencapaian terbesarnya dalam upaya menggenjot nilai investasi dan ekspor sehingga menjadi sektor andalan untuk mengakselerasi pertumbuhan ekonomi nasional. Dalam melakukan investasi saham, seorang investor harus memperhatikan harga saham. Dalam proses investasi seorang investor perlu melakukan analisis untuk mengetahui faktor-faktor yang mempengaruhi fluktuasi harga saham perusahaan. Analisis yang dapat digunakan yaitu analisis fundamental dan analisis teknikal.

Pendekatan penelitian ini adalah pendekatan kuantitatif. Penelitian dilakukan pada Perusahaan Makanan dan minuman yang terdaftar di Bursa Efek Indonesia (BEI) periode 2015-2019. Penentuan sampel menggunakan metode purposive sampling, kemudian didapatkan sebanyak 13 sampel perusahaan. Metode analisis yang digunakan yaitu analisis regresi linier berganda.

Hasil penelitian ini adalah variabel fundamental (*current ratio*, indeks harga saham gabungan dan volume perdagangan) secara parsial tidak berpengaruh terhadap harga saham, sedangkan variabel fundamental (*earning per share* dan *return on equity*) secara parsial berpengaruh terhadap harga saham. Dan *earning per share*, *current ratio*, *return on equity*, indeks harga saham gabungan dan volume perdagangan secara simultan berpengaruh terhadap harga saham.

Kata kunci : Harga Saham, Analisis Fundamental, Analisis Teknikal.

ABSTRAC

The Ministry of Industry stated that the food and beverage industry has contributed its greatest achievement in an effort to boost investment and export value so that it has become a mainstay sector for accelerating national economic growth. In investing in stocks, an investor must pay attention to stock prices. In the investment process, an investor needs to carry out an analysis to determine the factors that affect the fluctuation of the company's stock price. The analysis that can be used is fundamental analysis and technical analysis.

This research approach is a quantitative approach. The research was conducted at food and beverage companies listed on the Indonesia Stock Exchange (BEI) for the period 2015-2019. Determination of the sample using purposive sampling method, then obtained as many as 13 sample companies. The analysis method used is multiple linear regression analysis.

The results of this study are that the fundamental variables (current ratio, composite stock price index and trading volume) partially do not affect stock prices, while fundamental variables (earnings per share and return on equity) partially affect stock prices. And Earning per share, current ratio, return on equit, composite stock price index and trading volume simultaneously affect stock prices.

Keywords : Stock Prices, Fundamental Analysis, Technical Analysis.