

## **ABSTRACT**

### **ANALYSIS OF DETERMINANTS OF LQ45 COMPANY SHARE PRICES ON THE INDONESIA STOCK EXCHANGE IN 2014-2022**

**By :**

**Muhammad Farhan Firdaus**

**NPM 203401035**

**Guide I : Asep Yusup Hanapia**

**Guide II : Encang Kadarisman**

*This study aims to determine the effect of net profit margin, return on assets, return on equity, economic growth rate, BI-rate, and inflation partially or collectively on the share price of LQ45 index companies in 2014-2022. The research method used is a quantitative method with secondary data. As well as using a population of 45 largest companies, and taking samples with purposive sampling technique as many as 10 companies. The regression analysis of panel data with hypothesis testing using t-test and F-test. The result of this study show that partial (1) net profit margin and return on assets have a positive and significant effect on stock prices. (2) return on equity and inflation have a negative and significant influence on stock prices. (3) the rate of economic growth has a positive but not significant influence and the variable BI-rate has a negative but not significant influence on stock prices. (4) net profit margin, return on assets, return on equity, economic growth rate, BI-rate, inflation have a significant influence as a F-test on stock prices.*

*Keyword: net profit margin, return on assets, return on equity, economic growth rate, BI-rate, inflation, stock price*

## **ABSTRAK**

### **ANALISIS DETERMINAN HARGA SAHAM PERUSAHAAN LQ45 DI BURSA EFEK INDONESIA TAHUN 2014-2022**

**Oleh :**

**Muhammad Farhan Firdaus**

**NPM 203401035**

**Pembimbing I : Asep Yusup Hanapia**

**Pembimbing II : Encang Kadarisman**

Penelitian ini bertujuan untuk mengetahui pengaruh *net profit margin*, *return on assets*, *return on equity*, laju pertumbuhan ekonomi, BI-rate, Inflasi secara parsial maupun secara bersama-sama terhadap harga saham perusahaan indeks LQ45 tahun 2014-2022. Metode penelitian yang digunakan adalah metode kuantitatif dengan data sekunder. Serta menggunakan populasi sebanyak 45 perusahaan terbesar, serta mengambil sampel dengan teknik *purposive sampling* sebanyak 10 perusahaan. 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 *net profit margin* dan *return on assets* berpengaruh positif dan signifikan terhadap harga saham. Lalu variabel *return on equity* dan inflasi mempunyai pengaruh yang negatif serta signifikan terhadap harga saham. Sedangkan laju pertumbuhan ekonomi mempunyai pengaruh positif namun tidak signifikan dan variabel BI-rate mempunyai pengaruh yang negatif namun tidak signifikan terhadap harga saham. Secara bersama-sama *net profit margin*, *return on assets*, *return on equity*, laju pertumbuhan ekonomi, BI-rate, dan inflasi berpengaruh signifikan terhadap harga saham.

Kata kunci : *net profit margin*, *return on assets*, *return on equity*, laju pertumbuhan ekonomi, BI-rate, inflasi