

ABSTRAK

PENGARUH *PRICE TO BOOK VALUE*, HARGA EMAS DUNIA, DAN NILAI TUKAR TERHADAP HARGA SAHAM PT ANEKA TAMBANG TBK PERIODE 2007-2021

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Penelitian ini bertujuan untuk menganalisis faktor-faktor yang mempengaruhi harga saham PT Aneka Tambang Tbk periode 2007-2021. Faktor-faktor tersebut diantaranya: (1) Pengaruh *price to book value* (PBV), harga emas dunia, dan nilai tukar secara parsial terhadap harga saham. (2) Pengaruh *price to book value* (PBV), harga emas dunia, dan nilai tukar secara bersama-sama terhadap harga saham. Metode yang digunakan adalah metode kuantitatif dengan pendekatan deskriptif dengan model analisis regresi linear berganda dan menggunakan Uji F dan Uji T. hasil penelitian ini menunjukkan bahwa: (1) Secara parsial *price to book value* (PBV) berpengaruh positif signifikan, harga emas dunia berpengaruh positif signifikan, nilai tukar berpengaruh negatif signifikan terhadap harga saham. (2) Secara bersama-sama *price to book value* (PBV), harga emas dunia, dan nilai tukar berpengaruh signifikan terhadap harga saham.

Kata Kunci: *Price to book value* (PBV), harga emas dunia, nilai tukar

ABSTRACT

THE INFLUENCE OF PRICE TO BOOK VALUE, WORLD GOLD PRICE, AND EXCHANGE RATE ON THE SHARE PRICE OF PT ANEKA TAMBANG TBK PERIOD 2007-2021

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This study aims to analyze the factors that affect the stock price of PT Aneka Tambang Tbk for the 2007-2021 period. These factors include: (1) The effect of price to book value (PBV), world gold prices, and partial exchange rates on stock prices. (2) The effect of price to book value (PBV), world gold prices, and exchange rates together on stock prices. The method used is a quantitative method with a descriptive approach with multiple linear regression analysis models and using the F test and T test. The results of this study indicate that: (1) Partially price to book value (PBV) has a significant positive effect, world gold prices have a positive effect significantly, the exchange rate has a significant negative effect on stock prices. (2) Taken together, price to book value (PBV), world gold prices, and exchange rates have a significant effect on stock prices.

Keywords: Price to book value (PBV), world gold prices, exchange rates