

ABSTRAK

Pengaruh *Return On Asset*, Inflasi Dan Kurs Terhadap Harga Saham PT. Astra Internasional Tbk Periode 2017 – 2021

Dalam penelitian ini Harga Saham menurun disebabkan penurunan kinerja perusahaan yaitu ROA (*Return On Asset*) selain itu di sebabkan oleh tingkat Inflasi naik dan Kurs naik. Tujuan penelitian ini dilakukan untuk menguji dan mengetahui seberapa besar *Return On Asset*, Inflasi dan Kurs berpengaruh terhadap Harga Saham PT. Astra Internasional Tbk terdapat pengaruh antara *Return On Asset*, Inflasi, dan Kurs terhadap Harga Saham. Objek penelitian pada penelitian ini Harga Saham PT. Astra Internasional Tbk. Metode penelitian deskriptif kuantitatif dan verifikatif. Teknik pengambilan sampel menggunakan metode data sekunder. Teknik analisis data pada penelitian ini menggunakan analisis data *times series*. Hasil hipotesis dengan Uji T menunjukkan *Return On Asset*. Secara parsial terdapat pengaruh signifikan antara *Return On Asset* terhadap Harga Saham PT. Astra Internasional Tbk. Inflasi secara parsial terdapat pengaruh signifikan antara Inflasi terhadap Harga Saham PT. Astra Internasional Tbk. Kurs secara parsial terdapat pengaruh signifikan antara Kurs terhadap Harga Saham PT. Astra Internasional Tbk. Hasil hipotesis dengan Uji F variabel *independent* (*Return On Asset*, Inflasi dan Kurs) secara bersama atau simultan berpengaruh terhadap variabel *dependen* (Harga Saham) dan Signifikan. Ada pengaruh signifikan antara *Return On Asset*, Inflasi dan Kurs secara simultan terhadap Harga Saham PT. Astra Internasional Tbk.

Kata kunci: *Return On Asset*, Inflasi, Kurs, Harga Saham

ABSTRACT

The Influence of Return on Assets, Inflation and Exchange Rates Against Stock Price PT. Astra International Tbk Period 2017 – 2021

In this study, stock prices decreased due to decreased company performance, namely ROA (Return On Assets), besides that it was caused by rising inflation rates and rising exchange rates. The purpose of this study was conducted to test and find out how much Return On Assets, Inflation and Exchange Rates have an effect on the share price of PT. Astra International Tbk there is influence between Return On Assets, Inflation, and Exchange Rates on Stock Prices. The object of research in this study is the share price of PT. Astra International Tbk. Quantitative descriptive research method and verification. The sampling technique uses the secondary data method. The data analysis technique in this study used times series data analysis. The results of the hypothesis with the T test show Return On Assets. Partially, there is a significant influence between Return On Assets on PT. Astra International Tbk. Partially, there is a significant effect of inflation on the share price of PT. Astra International Tbk. Exchange Rates partially have a significant effect between the Exchange Rates on the Share Price of PT. Astra International Tbk. The results of the hypothesis with the F test of the independent variables (Return On Assets, Inflation and Exchange Rates) simultaneously or simultaneously affect the dependent variable (Share Price) and are significant. There is a significant influence between Return On Assets, Inflation and Exchange Rates simultaneously on PT. Astra International Tbk.

Keywords: Return On Assets, Inflation, Exchange Rates, Stock Prices