Companies belonging to the sector of the consumer goods industry is relatively stable in a wide range of economic conditions. Food and beverage industry is the most excellent and survive in the global crisis. In addition, the consumer goods industry is not dependent on the import of raw materials and more use of domestic raw materials, so the industry is still survive until now. The movement of stock is essentially influenced by the most basic economic theory, the law of demand and law of supply. The level of interest an investor in making an investment is affected by the quality of the value of shares in the capital market. High and low stock value is reflected in the performance of the company as reflected in the financial performance of a company. In this regard, this study tries to identify the variables that affect the stock price of the sub sector. The variables used include the ratio of the company's fundamentals. Fundamental ratios used include return on equity (ROE), debt to equity ratio (DER), and price earning ratio (PER). Samples were taken by using purposive sampling method. Multiple regression model used in this study as a model of data analysis. The results showed ROE positively affect on stock prices, while DER negatively affect the stock price. Simultaneously, all the variables used influence on stock prices. The variables that have a dominant influence is the DER.

Keywords: Stock Price, Return On Equity, Debt to Equity Ratio, and Price Earning Ratio
ABSTRAK

Perusahaan yang tergolong dalam sektor industri barang konsumsi relatif stabil dalam berbagai kondisi ekonomi. Industri makanan dan minuman adalah yang paling baik dan bertahan pada krisis global. Selain itu, sektor industri barang konsumsi tidak bergantung pada bahan-baku impor dan lebih banyak menggunakan bahan baku domestik, sehingga industri ini cukup bertahan sampai sekarang. Pergerakan saham pada dasarnya dipengaruhi oleh teori ekonomi yang paling dasar, yaitu hukum permintaan dan hukum penawaran. Tinggi rendahnya minat seorang investor dalam melakukan investasi dipengaruhi oleh kualitas nilai saham di pasar modal. Tinggi rendahnya nilai saham tercermin pada kinerja perusahaan yang tercermin pada kinerja keuangan suatu perusahaan. Berkenaan dengan hal tersebut, maka penelitian ini mencoba untuk mengidentifikasi variabel yang mempengaruhi harga saham sub sektor tersebut. Adapun variabel yang digunakan meliputi return on equity (ROE), debt to equity ratio (DER), dan price earning ratio (PER). Sampel diambil dengan menggunakan metode purposive sampling. Model regresi berganda digunakan dalam penelitian ini sebagai model analisis data. Hasil penelitian menunjukkan ROE berpengaruh positif terhadap harga saham, sementara DER berpengaruh negatif terhadap harga saham. Secara simultan, semua variabel yang digunakan berpengaruh terhadap harga saham. Adapun variabel yang memiliki pengaruh dominan adalah DER.

Kata kunci: Harga Saham, Return On Equity, Debt to Equity Ratio, dan Price Earning Ratio
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