

INTISARI

Investasi memiliki tujuan untuk mendapatkan keuntungan di masa mendatang. Analisis perlu dilakukan oleh investor sebelum melakukan investasi. Penelitian ini menguji hubungan antara Harga Batubara Acuan, harga minyak bumi *West Texas Intermediate*, volume transaksi perdagangan saham, *Return on Assets*, *Net Profit Margin*, dan *Inventory Turnover* terhadap harga saham perusahaan yang termasuk dalam sektor energi yang terdaftar di Bursa Efek Indonesia periode 2019-2022. Sampel yang digunakan berjumlah 188 sampel. Metode analisis data yang digunakan adalah analisis regresi data panel. Hasil penelitian menunjukkan adanya pengaruh positif dan signifikan dari harga minyak bumi *West Texas Intermediate* dan *Return on Assets* terhadap harga saham. Penulis tidak menemukan adanya pengaruh signifikan dari Harga Batubara Acuan, volume transaksi perdagangan saham, *Net Profit Margin*, dan *Inventory Turnover* terhadap harga saham.

Kata kunci: Harga Saham Perusahaan Sektor Energi, Harga Batubara Acuan, Harga Minyak Bumi *West Texas Intermediate*, Volume Transaksi Perdagangan Saham, *Return On Assets*, *Net Profit Margin*, *Inventory Turnover*

ABSTRACT

The purpose of investing is to gain profits in the future. Investors need to carry out analysis before making an investment. This research examines the relationship between Harga Batubara Acuan, West Texas Intermediate petroleum prices, stock trading transaction volume, Return on Assets, Net Profit Margin, and Inventory Turnover on share prices of companies included in the energy sector listed on the Indonesia Stock Exchange for the period 2019- 2022. The samples used amounted to 188 samples. The data analysis method used is panel data regression analysis. The research results show that there is a positive and significant influence of the price of West Texas Intermediate petroleum and Return on Assets on stock prices. The author did not find any significant influence of the Harga Batubara Acuan, stock trading transaction volume, Net Profit Margin, and Inventory Turnover on stock prices.

Keywords: *Energy Sector Company Share Prices, Harga Batubara Acuan, West Texas Intermediate Petroleum Prices, Stock Trading Transaction Volume, Return On Assets, Net Profit Margin, Inventory Turnover*